

## DTCC DATA SERVICES MARKET INTELLIGENCE: CDS KINETICS, CREDIT DEFAULT SWAPS DATA

On a weekly rotating basis, credit default swaps (CDS) contracts for the top 15 sovereign reference entities or the top 15 corporate reference entities by net notional amount – both with their respective top 10 volume movers by percentage change based on the net notional amount registered in DTCC’s Trade Information Warehouse (TIW) - will be available on [www.dtccdata.com](http://www.dtccdata.com).

The tables will continue to be provided to you free of charge. To access more comprehensive data on the total size of the global CDS market and other items, please contact us at [www.dtccdata.com/contact-us-sales](http://www.dtccdata.com/contact-us-sales). To learn more about additional product details and the entire DTCC Data Services suite of offerings visit [www.dtccdata.com](http://www.dtccdata.com).

DTCC’s Trade Information Warehouse contains approximately 98% of all CDS trades executed globally.

### Top 15 Corporate Reference Entities by Net Notional (Week Ending 01-22-2021)

Reference Entity	Type	Net Notional (USD EQ)	Net % Change vs 1 Week Ago	Net % Change vs 4 Weeks Ago	Net % Change vs 52 Weeks Ago	Gross Notional (USD EQ)	Contracts
AT&T INC.	CORP	3,123,358,575	2.53%	-1.58%	5.60%	14,517,074,325	1,530
SOFTBANK GROUP CORP.	CORP	3,107,012,771	0.14%	0.93%	21.16%	18,355,362,536	3,788
BERKSHIRE HATHAWAY INC.	CORP	3,080,121,803	0.00%	-2.31%	7.34%	12,155,085,695	999
THE BOEING COMPANY	CORP	2,972,764,442	6.01%	6.75%	183.52%	10,083,113,727	1,140
ROLLS-ROYCE PLC	CORP	2,811,761,377	2.49%	9.33%	47.22%	18,520,683,300	2,193
BARCLAYS BANK PLC	CORP	2,751,424,228	2.36%	2.96%	21.26%	17,126,714,197	1,852
GENERAL ELECTRIC COMPANY	CORP	2,725,799,730	0.55%	1.34%	-30.76%	12,199,126,728	1,811
ANHEUSER-BUSCH INBEV	CORP	2,414,050,234	0.68%	1.70%	16.12%	14,214,170,653	1,264
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,366,311,621	4.25%	5.18%	-8.59%	33,103,274,236	4,839
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,337,560,750	4.20%	7.10%	0.95%	18,750,844,284	1,779
DAIMLER AG	CORP	2,038,205,847	-0.13%	-1.28%	-12.41%	20,694,647,318	1,894
THE GOLDMAN SACHS GROUP, INC.	CORP	2,029,877,075	0.14%	1.05%	-15.55%	12,063,173,868	1,096
BNP PARIBAS	CORP	1,957,764,039	1.10%	1.26%	18.32%	18,914,381,822	2,498
HSBC HOLDINGS PLC	CORP	1,926,576,601	2.33%	-0.70%	35.30%	15,428,303,358	2,571
BANK OF CHINA LIMITED	CORP	1,851,494,177	-0.39%	-1.03%	-25.08%	14,429,801,400	1,052

### Top 10 Corporate Reference Entities by Net Notional Change vs 1 Week Ago

Reference Entity	Type	Net Notional (USD EQ)	Net % Change vs 1 Week Ago	Net % Change vs 4 Weeks Ago	Net % Change vs 52 Weeks Ago	Gross Notional (USD EQ)	Contracts
QATAR NATIONAL BANK (Q.P.S.C.)	CORP	75,000,000	134.38%	0.00%	0.00%	110,500,000	39
ALSTOM	CORP	274,316,757	34.47%	33.27%	226.18%	2,035,868,196	267
FAURECIA	CORP	52,689,220	27.21%	29.86%	0.00%	141,883,670	53
PRUDENTIAL PUBLIC LIMITED COMPANY	CORP	317,962,975	21.29%	19.07%	98.96%	2,954,440,709	743
UNILABS SUBHOLDING AB (PUBL)	CORP	152,616,212	19.32%	18.25%	-41.18%	832,821,333	249
PIONEER NATURAL RESOURCES COMPANY	CORP	139,711,000	17.50%	29.72%	38.56%	416,356,000	141
TRANE TECHNOLOGIES COMPANY LLC	CORP	23,200,000	14.85%	0.00%	0.00%	41,200,000	13
COUNTRY GARDEN HOLDINGS COMPANY	CORP	158,500,000	14.44%	14.44%	-42.99%	206,500,000	39
CELLNEX TELECOM, S.A.	CORP	277,996,284	11.55%	23.22%	55.85%	1,258,134,613	305
HANNOVER RUECK SE	CORP	526,506,470	10.16%	13.48%	24.21%	4,809,099,696	788

### Top 10 Corporate Reference Entities by Net Notional Change vs 4 Weeks Ago

Reference Entity	Type	Net Notional (USD EQ)	Net % Change vs 1 Week Ago	Net % Change vs 4 Weeks Ago	Net % Change vs 52 Weeks Ago	Gross Notional (USD EQ)	Contracts
HOCHTIEF AKTIENGESELLSCHAFT	CORP	195,554,530	9.78%	102.16%	65.22%	682,048,516	180
ALSTOM	CORP	274,316,757	34.47%	33.27%	226.18%	2,035,868,196	267
VISTRA OPERATIONS COMPANY LLC	CORP	17,025,000	-2.85%	-30.58%	0.00%	33,025,000	19
FAURECIA	CORP	52,689,220	27.21%	29.86%	0.00%	141,883,670	53
PIONEER NATURAL RESOURCES COMPANY	CORP	139,711,000	17.50%	29.72%	38.56%	416,356,000	141
CARE UK SOCIAL CARE LIMITED	CORP	30,649,185	0.77%	-28.51%	0.00%	597,788,639	240
CELLNEX TELECOM, S.A.	CORP	277,996,284	11.55%	23.22%	55.85%	1,258,134,613	305
CROWN EUROPEAN HOLDINGS	CORP	65,161,840	8.46%	22.24%	0.00%	199,318,566	81
CNOOC LIMITED	CORP	228,845,000	6.74%	-21.39%	-31.34%	2,190,261,155	400
DIAMOND SPORTS GROUP, LLC	CORP	33,325,800	-2.91%	-19.36%	0.00%	77,415,800	124