

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.

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. To learn more about additional product details and the entire DTCC Data Services suite of offerings visit 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 02-05-2021)

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
BERKSHIRE HATHAWAY INC.	CORP	3,079,819,222	-0.27%	0.16%	7.43%	12,518,504,176	1,003
AT&T INC.	CORP	3,060,995,948	-0.36%	1.11%	2.48%	14,168,380,660	1,511
SOFTBANK GROUP CORP.	CORP	3,040,409,297	-1.03%	-2.23%	18.51%	18,354,366,789	3,846
THE BOEING COMPANY	CORP	3,020,920,607	-1.32%	8.92%	140.61%	10,514,744,963	1,095
BARCLAYS BANK PLC	CORP	2,882,550,080	5.76%	8.53%	26.88%	17,318,067,643	1,878
ROLLS-ROYCE PLC	CORP	2,790,637,500	-0.28%	4.92%	45.03%	18,594,636,885	2,278
GENERAL ELECTRIC COMPANY	CORP	2,785,632,101	1.90%	4.20%	-30.00%	12,311,544,103	1,828
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,349,216,853	-0.85%	3.13%	-12.02%	32,903,221,468	4,879
ANHEUSER-BUSCH INBEV	CORP	2,333,444,836	-0.07%	-4.39%	12.39%	14,442,592,524	1,292
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,307,486,511	-0.54%	4.38%	-5.78%	18,697,577,237	1,778
THE GOLDMAN SACHS GROUP, INC.	CORP	2,090,147,051	0.02%	3.52%	-13.97%	12,281,870,191	1,092
DAIMLER AG	CORP	2,066,573,255	0.69%	1.05%	-12.73%	20,504,112,079	1,893
HSBC HOLDINGS PLC	CORP	1,940,442,743	-0.18%	-0.22%	33.74%	15,473,994,728	2,614
BNP PARIBAS	CORP	1,935,760,970	-1.41%	-0.70%	16.10%	18,966,186,947	2,594
METLIFE, INC.	CORP	1,812,065,630	0.96%	2.62%	-8.91%	9,228,225,990	1,143

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
TRANE TECHNOLOGIES COMPANY LLC	CORP	354,556,967	1428.26%	0.00%	0.00%	1,839,134,066	332
HOCHTIEF AKTIENGESELLSCHAFT	CORP	366,629,426	66.47%	157.80%	217.98%	922,527,180	321
QATAR NATIONAL BANK (Q.P.S.C.)	CORP	110,000,000	46.67%	0.00%	0.00%	145,500,000	41
AKBANK TURK ANONIM SIRKETI	CORP	13,700,000	-21.49%	-21.49%	-67.50%	38,250,000	15
CONVATEC HEALTHCARE E S.A.	CORP	38,588,120	-19.19%	-19.80%	-41.95%	209,340,432	55
ALSTOM	CORP	401,869,349	19.19%	94.61%	354.48%	2,369,675,853	303
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	46,790,755	-18.87%	-19.48%	-20.59%	975,275,381	182
BOPARAN FINANCE PLC	CORP	129,258,523	15.50%	1.66%	3.86%	2,345,891,932	595
ADLER REAL ESTATE AKTIENGESELLSCHAFT	CORP	226,192,576	14.50%	16.89%	41.25%	899,007,956	297
DILLARD'S, INC.	CORP	21,905,000	12.88%	-7.98%	-73.44%	149,430,000	93

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	366,629,426	66.47%	157.80%	217.98%	922,527,180	321
ALSTOM	CORP	401,869,349	19.19%	94.61%	354.48%	2,369,675,853	303
FAURECIA	CORP	76,255,869	4.24%	87.34%	0.00%	174,798,202	74
PIONEER NATURAL RESOURCES COMPANY	CORP	149,711,000	0.00%	39.01%	48.47%	426,356,000	142
SINGAPORE AIRLINES LIMITED	CORP	127,247,833	10.87%	34.25%	0.00%	152,247,833	20
UNILABS SUBHOLDING AB (PUBL)	CORP	168,468,562	8.45%	30.12%	-35.01%	889,415,878	266
CARE UK SOCIAL CARE LIMITED	CORP	30,342,730	-0.70%	-29.45%	0.00%	590,606,764	239
CELLNEX TELECOM, S.A.	CORP	306,731,862	9.95%	28.45%	78.73%	1,370,197,767	337
PRUDENTIAL PUBLIC LIMITED COMPANY	CORP	339,288,516	5.01%	25.03%	84.10%	2,947,457,767	749
DIAMOND SPORTS GROUP, LLC	CORP	30,500,800	-6.15%	-22.44%	0.00%	77,415,800	125