

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 03-05-2021)

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
BARCLAYS BANK PLC	CORP	3,091,449,238	-0.83%	7.25%	29.54%	17,718,900,454	1,895
AT&T INC.	CORP	3,089,935,679	-0.32%	0.95%	-2.10%	14,614,057,561	1,543
BERKSHIRE HATHAWAY INC.	CORP	3,074,825,154	0.10%	-0.16%	4.91%	11,751,910,877	993
GENERAL ELECTRIC COMPANY	CORP	2,915,706,951	1.66%	4.67%	-26.57%	12,417,653,163	1,841
SOFTBANK GROUP CORP.	CORP	2,910,709,211	-1.86%	-4.27%	9.55%	17,851,807,101	3,854
THE BOEING COMPANY	CORP	2,819,556,002	-0.58%	-6.67%	10.53%	10,389,342,549	1,037
ROLLS-ROYCE PLC	CORP	2,744,946,634	-1.80%	-1.64%	36.75%	18,716,154,337	2,261
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,326,992,693	-1.50%	-0.95%	-12.26%	33,100,667,261	4,966
ANHEUSER-BUSCH INBEV	CORP	2,255,020,421	-1.43%	-3.36%	1.31%	14,655,194,514	1,336
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,243,472,221	-1.69%	-2.77%	-14.47%	18,965,460,295	1,827
THE GOLDMAN SACHS GROUP, INC.	CORP	2,201,140,991	0.42%	5.31%	-13.48%	12,357,221,499	1,110
DAIMLER AG	CORP	2,007,255,325	-2.24%	-2.87%	-17.52%	20,479,249,917	1,913
HSBC HOLDINGS PLC	CORP	1,920,770,126	-1.39%	-1.01%	35.27%	15,461,263,278	2,653
BNP PARIBAS	CORP	1,846,811,865	-1.97%	-4.60%	12.78%	19,115,865,539	2,652
METLIFE, INC.	CORP	1,804,650,620	0.12%	-0.41%	-8.09%	9,379,104,100	1,161

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
COUNTRY GARDEN HOLDINGS COMPANY LIMITED	CORP	498,500,000	195.85%	214.51%	97.04%	546,500,000	52
MONDELEZ UK HOLDINGS & SERVICES LIMITED	CORP	7,636,088	18.30%	18.51%	0.00%	28,302,745	30
LAFARGEHOLCIM LTD	CORP	864,942,692	-14.22%	-12.92%	9.96%	7,653,112,265	1,024
THE WHARF (HOLDINGS) LIMITED	CORP	30,259,267	-14.18%	-14.18%	-25.76%	159,740,733	19
DELTA AIR LINES, INC.	CORP	260,445,000	13.40%	24.87%	14.89%	1,004,212,000	404
CMA CGM	CORP	221,623,003	12.69%	15.58%	-56.87%	3,341,621,555	829
CLEVELAND-CLIFFS INC.	CORP	221,294,500	-12.50%	-21.88%	0.00%	1,002,682,377	456
VISTRA OPERATIONS COMPANY LLC	CORP	27,800,000	12.14%	21.80%	0.00%	64,825,000	34
LANXESS AKTIENGESELLSCHAFT	CORP	622,842,149	-10.61%	-8.87%	-8.55%	5,879,526,796	870
CABLE & WIRELESS LIMITED	CORP	76,531,284	10.29%	14.43%	-41.38%	747,855,259	224

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
COUNTRY GARDEN HOLDINGS COMPANY LIMITED	CORP	498,500,000	195.85%	214.51%	97.04%	546,500,000	52
VERISURE MIDHOLDING AB	CORP	49,457,754	-1.25%	110.54%	56.20%	115,135,266	52
PIONEER NATURAL RESOURCES COMPANY	CORP	256,711,000	0.79%	71.47%	126.99%	553,356,000	150
E.ON SE	CORP	861,218,167	-1.55%	40.59%	97.68%	9,193,655,203	973
NOVAFIVES	CORP	107,865,372	-1.24%	37.88%	-29.27%	1,378,236,740	592
SCHAEFFLER AG	CORP	179,150,292	2.85%	31.23%	24.74%	441,717,332	123
MICROSOFT CORPORATION	CORP	50,815,000	0.00%	30.92%	12.92%	65,315,000	14
CANON INC.	CORP	37,496,396	-1.67%	28.98%	-2.74%	88,245,996	14
IDBI BANK LIMITED	CORP	28,730,000	0.00%	-28.59%	-75.44%	807,370,000	190
OI EUROPEAN GROUP B.V.	CORP	104,290,316	8.11%	28.05%	79.78%	446,309,287	165