

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 03-19-2021)

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	3,116,686,835	0.47%	-0.17%	35.30%	17,331,858,777	1,810
AT&T INC.	CORP	3,076,222,081	0.24%	-1.99%	-0.41%	14,393,940,902	1,521
BERKSHIRE HATHAWAY INC.	CORP	3,047,556,933	-1.05%	-1.12%	4.00%	11,784,690,829	966
GENERAL ELECTRIC COMPANY	CORP	2,946,895,354	1.49%	4.02%	-21.83%	12,930,423,806	2,115
SOFTBANK GROUP CORP.	CORP	2,857,837,214	-0.76%	-5.21%	17.69%	17,624,230,485	3,829
THE BOEING COMPANY	CORP	2,821,848,909	-0.04%	-1.17%	-1.86%	10,440,656,983	1,027
ROLLS-ROYCE PLC	CORP	2,734,769,825	-0.67%	-1.49%	51.80%	19,447,819,818	2,290
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,266,614,314	0.43%	-1.35%	-6.47%	19,438,694,752	1,849
ANHEUSER-BUSCH INBEV	CORP	2,252,707,764	-0.02%	-1.17%	31.01%	14,473,814,510	1,306
THE GOLDMAN SACHS GROUP, INC.	CORP	2,165,931,186	-1.87%	3.20%	-9.90%	12,837,890,854	1,113
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,123,763,026	-9.08%	-11.43%	-20.54%	32,359,610,771	4,894
DAIMLER AG	CORP	2,007,697,820	-1.60%	-3.76%	-12.23%	20,844,027,834	1,910
HSBC HOLDINGS PLC	CORP	1,858,465,739	-3.49%	-4.06%	35.97%	15,706,085,486	2,697
METLIFE, INC.	CORP	1,807,968,316	0.35%	1.46%	-8.60%	10,108,208,775	1,174
BNP PARIBAS	CORP	1,772,137,971	1.02%	-7.65%	19.25%	19,021,368,552	2,661

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
ONO FINANCE II PUBLIC LIMITED COMPANY	CORP	9,403,643	-68.41%	-70.09%	-64.47%	36,845,613	16
VTB BANK (PUBLIC JOINT-STOCK COMPANY)	CORP	12,700,000	-66.92%	-66.92%	-73.37%	121,200,000	18
SVENSKA CELLULOSA AKTIEBOLAGET SCA	CORP	20,407,098	40.55%	38.70%	-10.94%	110,202,920	43
ALIBABA GROUP HOLDING LIMITED	CORP	365,650,000	39.69%	39.69%	77.54%	1,600,136,000	363
BANK OF SCOTLAND PLC	CORP	23,137,684	-33.22%	-33.93%	-48.72%	45,265,095	14
WIND ACQUISITION FINANCE S.A.	CORP	234,147,596	32.60%	32.02%	-28.49%	2,032,419,425	436
ERSTE GROUP BANK AG	CORP	43,744,794	-29.30%	-30.23%	-30.38%	82,930,771	41
EDISON S.P.A.	CORP	15,945,721	28.29%	26.60%	-28.11%	40,232,339	17
CARLSBERG BREWERIES A/S	CORP	265,210,628	-27.27%	-29.24%	-13.58%	2,687,986,477	406
UPM-KYMMENE OYJ	CORP	71,777,471	-26.74%	-27.71%	-1.44%	1,219,718,472	220

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	389,500,000	2.64%	131.16%	53.95%	437,500,000	49
NOVARTIS AG	CORP	111,147,486	-0.44%	83.47%	95.90%	544,362,353	92
ONO FINANCE II PUBLIC LIMITED COMPANY	CORP	9,403,643	-68.41%	-70.09%	-64.47%	36,845,613	16
VTB BANK (PUBLIC JOINT-STOCK COMPANY)	CORP	12,700,000	-66.92%	-66.92%	-73.37%	121,200,000	18
OI EUROPEAN GROUP B.V.	CORP	135,352,942	-1.99%	45.21%	187.88%	499,406,437	190
ALIBABA GROUP HOLDING LIMITED	CORP	365,650,000	39.69%	39.69%	77.54%	1,600,136,000	363
SVENSKA CELLULOSA AKTIEBOLAGET SCA	CORP	20,407,098	40.55%	38.70%	-10.94%	110,202,920	43
BANK OF SCOTLAND PLC	CORP	23,137,684	-33.22%	-33.93%	-48.72%	45,265,095	14
SUNRISE COMMUNICATIONS HOLDINGS S.A.	CORP	121,591,180	12.90%	33.88%	-61.59%	955,781,221	344
VISTRA OPERATIONS COMPANY LLC	CORP	29,800,000	7.19%	33.63%	0.00%	66,825,000	35