



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 05-14-2021)

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	3,474,468,790	1.13%	2.97%	49.50%	18,400,925,653	1,816
AT&T INC.	CORP	3,097,931,600	0.21%	-0.13%	-10.07%	14,342,713,135	1,633
BERKSHIRE HATHAWAY INC.	CORP	3,027,854,856	0.01%	-0.63%	0.73%	11,841,027,909	934
SOFTBANK GROUP CORP.	CORP	2,911,454,493	0.18%	1.57%	21.32%	17,724,303,356	3,770
GENERAL ELECTRIC COMPANY	CORP	2,899,952,289	-5.01%	-4.75%	-17.60%	13,829,258,481	1,984
ROLLS-ROYCE PLC	CORP	2,840,134,708	0.70%	3.21%	52.21%	19,477,042,381	2,215
THE BOEING COMPANY	CORP	2,788,655,869	0.72%	-0.04%	-2.49%	10,752,446,823	1,074
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,487,652,378	1.57%	3.56%	3.74%	20,428,055,378	1,962
THE GOLDMAN SACHS GROUP, INC.	CORP	2,395,305,769	1.19%	8.99%	-2.09%	12,877,745,288	1,139
ANHEUSER-BUSCH INBEV	CORP	2,387,119,988	-1.77%	2.41%	29.50%	14,967,034,204	1,306
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,228,680,674	1.69%	6.23%	-17.30%	32,073,161,564	4,698
DAIMLER AG	CORP	2,070,829,105	0.05%	0.30%	-7.59%	21,415,467,221	1,917
BNP PARIBAS	CORP	1,955,899,245	2.00%	4.32%	20.53%	20,836,607,488	2,725
METLIFE, INC.	CORP	1,917,952,406	0.21%	3.06%	-2.07%	9,402,236,055	1,235
HSBC HOLDINGS PLC	CORP	1,893,770,338	2.55%	4.36%	25.96%	16,818,735,172	2,632

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
UNITED STATES OF AMERICA	SOV	1,094,584,711	7.48%	9.13%	-34.61%	2,325,388,456	85
REPUBLIC OF COLOMBIA	SOV	3,147,636,173	6.44%	5.60%	37.81%	23,882,731,637	2,649
REPUBLIC OF KENYA	SOV	27,600,000	-5.15%	-5.15%	-5.80%	36,525,000	12
SULTANATE OF OMAN	SOV	320,400,000	4.91%	6.95%	11.80%	1,067,549,000	187
PORTUGUESE REPUBLIC	SOV	428,420,320	-4.89%	-5.15%	-31.54%	7,403,792,656	752
REPUBLIC OF TURKEY	SOV	4,919,557,378	-4.53%	-10.57%	4.03%	69,739,834,584	5,159
ARGENTINE REPUBLIC	SOV	480,977,000	-2.15%	-2.64%	-61.82%	2,307,572,230	818
UNITED MEXICAN STATES	SOV	9,301,005,274	2.12%	7.72%	9.56%	67,402,471,335	6,319
REPUBLIC OF CROATIA	SOV	105,769,067	-2.07%	0.69%	-30.95%	2,926,629,929	126
KINGDOM OF SPAIN	SOV	2,930,110,984	1.74%	1.97%	-14.56%	32,144,579,776	1,417

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
REXEL	CORP	413,064,590	31.72%	35.55%	41.51%	2,592,435,062	561
GARFUNKELUX HOLDCO 2 S.A.	CORP	99,583,251	-24.35%	-24.73%	-70.39%	2,469,245,729	1,121
BANK OF SCOTLAND PLC	CORP	19,426,906	-17.29%	-16.22%	-57.66%	34,827,350	13
QBE INSURANCE GROUP LIMITED	CORP	144,800,000	16.03%	16.03%	4.13%	499,901,679	80
SSE PLC	CORP	379,511,547	-15.73%	-12.79%	-10.05%	3,494,327,570	374
VATTENFALL AB	CORP	263,878,087	14.14%	15.89%	46.67%	1,455,534,167	134
SASOL LTD	CORP	115,120,000	11.64%	11.64%	10.16%	374,794,000	65
TOTAL SE	CORP	1,276,068,264	11.53%	15.68%	0.00%	7,326,594,032	729
PIONEER NATURAL RESOURCES COMPANY	CORP	292,511,000	11.43%	15.16%	179.62%	657,606,000	184
LAGARDERE SCA	CORP	143,334,143	10.16%	5.26%	108.56%	641,328,300	174