



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 07-30-2021)

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
THE BOEING COMPANY	CORP	3,563,664,798	3.16%	6.12%	23.08%	13,066,242,029	1,416
GENERAL ELECTRIC COMPANY	CORP	3,448,643,173	0.53%	1.09%	16.40%	13,497,168,813	1,966
AT&T INC.	CORP	3,427,881,469	-0.12%	1.81%	2.11%	14,544,364,949	1,695
BARCLAYS BANK PLC	CORP	3,024,422,429	1.15%	0.90%	27.13%	15,780,132,030	1,438
BERKSHIRE HATHAWAY INC.	CORP	2,956,667,726	0.00%	-0.38%	-0.23%	11,427,874,009	898
ROLLS-ROYCE PLC	CORP	2,923,330,430	0.52%	8.03%	26.24%	17,923,761,671	2,062
SOFTBANK GROUP CORP.	CORP	2,775,841,522	1.96%	5.65%	-4.18%	17,951,663,057	3,880
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,485,714,104	1.01%	5.75%	12.25%	18,330,277,627	1,749
THE GOLDMAN SACHS GROUP, INC.	CORP	2,369,318,961	-0.73%	-0.47%	3.64%	12,454,124,957	1,090
ANHEUSER-BUSCH INBEV	CORP	2,240,875,894	0.28%	3.17%	1.93%	13,492,516,719	1,222
METLIFE, INC.	CORP	1,983,789,485	0.57%	0.39%	0.24%	9,369,461,051	1,223
DAIMLER AG	CORP	1,918,170,238	0.57%	-1.27%	-20.00%	19,950,240,116	1,805
HSBC HOLDINGS PLC	CORP	1,829,977,868	3.12%	5.32%	2.41%	16,675,002,021	2,636
VERIZON COMMUNICATIONS INC.	CORP	1,800,485,842	-0.39%	-0.19%	-21.58%	8,367,720,529	802
BNP PARIBAS	CORP	1,770,719,249	1.27%	-0.76%	-2.02%	19,500,766,736	2,663

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
CHUBB INA HOLDINGS INC.	CORP	65,403,605	-20.63%	-20.63%	-29.32%	330,496,395	49
VISTRA OPERATIONS COMPANY LLC	CORP	58,000,000	18.37%	18.37%	0.00%	156,000,000	52
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	53,193,361	13.39%	16.76%	97.33%	893,277,592	164
MATTERHORN TELECOM HOLDING S.A.	CORP	182,010,625	12.98%	7.02%	-43.04%	1,277,548,380	473
ANTERO RESOURCES CORPORATION	CORP	54,225,000	12.97%	12.97%	287.32%	160,240,800	104
VALEO	CORP	670,768,431	9.26%	10.82%	6.17%	5,990,776,788	842
STANDARD CHARTERED PLC	CORP	989,416,217	8.76%	4.05%	2.64%	15,388,171,094	1,831
RENTOKIL INITIAL PLC	CORP	132,882,560	8.47%	40.88%	42.55%	1,121,162,081	145
ADLER REAL ESTATE AKTIENGESELLSCHAFT	CORP	340,190,742	6.96%	12.38%	100.34%	1,263,350,150	479
LOXAM	CORP	150,485,470	6.82%	2.28%	-47.35%	2,282,676,093	868

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
CAIXABANK, S.A.	CORP	65,450,772	0.75%	55.17%	-23.85%	169,039,148	50
RENTOKIL INITIAL PLC	CORP	132,882,560	8.47%	40.88%	42.55%	1,121,162,081	145
POSTNL N.V.	CORP	146,018,207	4.13%	33.61%	21.10%	1,948,357,750	252
CHINA AOYUAN GROUP LIMITED	CORP	190,000,000	0.00%	29.25%	0.00%	225,000,000	22
ADECCO GROUP AG	CORP	96,223,018	0.75%	26.39%	9.08%	1,301,870,451	205
SYNLAB UNSECURED BOND CO PLC	CORP	78,979,838	3.87%	21.96%	-19.71%	743,276,188	256
CHUBB INA HOLDINGS INC.	CORP	65,403,605	-20.63%	-20.63%	-29.32%	330,496,395	49
BOC AVIATION LIMITED	CORP	89,030,000	0.00%	-19.09%	-11.28%	550,405,000	87
VISTRA OPERATIONS COMPANY LLC	CORP	58,000,000	18.37%	18.37%	0.00%	156,000,000	52
FEDEX CORPORATION	CORP	142,823,810	2.51%	18.23%	391.01%	407,863,810	116