

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 09-04-2020)

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
AT&T INC.	CORP	3,198,133,789	0.07%	-1.25%	17.69%	15,277,016,714	1,589
BERKSHIRE HATHAWAY INC.	CORP	3,028,183,912	0.00%	0.65%	-0.81%	13,286,603,879	1,230
GENERAL ELECTRIC COMPANY	CORP	2,976,297,287	0.36%	1.97%	-0.69%	13,575,952,239	2,067
THE BOEING COMPANY	CORP	2,963,619,246	-0.07%	0.98%	682.75%	10,217,862,976	1,068
SOFTBANK GROUP CORP.	CORP	2,929,145,508	-0.66%	0.89%	21.49%	18,102,311,735	3,936
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,666,129,909	-0.14%	1.47%	-10.88%	34,371,995,761	5,271
DAIMLER AG	CORP	2,446,628,765	-0.43%	0.58%	9.37%	21,785,311,703	2,167
BARCLAYS BANK PLC	CORP	2,392,254,869	-0.54%	0.25%	17.94%	17,308,084,426	2,060
ROLLS-ROYCE PLC	CORP	2,385,431,220	-0.38%	3.40%	32.58%	15,709,986,831	2,009
THE GOLDMAN SACHS GROUP, INC.	CORP	2,273,023,033	-0.94%	0.07%	-8.27%	13,145,154,757	1,144
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,226,572,101	-0.22%	0.24%	-6.61%	19,938,926,590	1,958
ANHEUSER-BUSCH INBEV	CORP	2,196,190,588	-0.65%	-0.94%	7.04%	14,039,995,806	1,371
VERIZON COMMUNICATIONS INC.	CORP	2,115,154,215	-2.25%	-3.40%	97.69%	10,181,661,876	867
METLIFE, INC.	CORP	2,017,396,382	0.58%	0.47%	1.78%	10,797,767,012	1,269
HSBC HOLDINGS PLC	CORP	1,951,613,220	-0.83%	7.14%	52.92%	13,751,079,694	2,273

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
QANTAS AIRWAYS LIMITED	CORP	123,524,968	52.45%	11.35%	-19.19%	1,510,236,470	372
CHINA CINDA (HK) HOLDINGS COMPANY LIMITED	CORP	110,000,000	46.67%	46.67%	0.00%	346,075,000	52
ANTERO RESOURCES CORPORATION	CORP	19,500,800	39.29%	39.29%	0.00%	30,500,800	31
CROWN EUROPEAN HOLDINGS	CORP	29,829,543	30.54%	47.15%	0.00%	104,048,288	40
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	21,325,101	-26.48%	-25.76%	-61.58%	1,057,986,090	219
ALTICE FRANCE HOLDING S.A.	CORP	131,922,940	21.21%	81.35%	0.00%	1,211,875,722	650
KLEPIERRE	CORP	81,557,762	-14.77%	-13.93%	94.72%	194,625,942	66
LG DISPLAY CO., LTD.	CORP	109,900,000	-14.74%	-16.04%	0.00%	144,900,000	19
TEOLLISUUDEN VOIMA OYJ	CORP	10,653,408	-10.49%	-21.40%	0.00%	47,348,480	22
PUBLICIS GROUPE SA	CORP	717,106,864	9.39%	10.13%	52.61%	5,006,594,676	602

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
ALTICE FRANCE HOLDING S.A.	CORP	131,922,940	21.21%	81.35%	0.00%	1,211,875,722	650
CHINA AOYUAN GROUP LIMITED	CORP	105,000,000	0.00%	75.00%	0.00%	120,000,000	14
VOLVO CAR AB	CORP	47,348,481	3.33%	55.72%	0.00%	98,346,014	40
LENLEASE CORPORATION LIMITED	CORP	56,741,878	0.00%	54.46%	-50.66%	461,165,155	79
CROWN EUROPEAN HOLDINGS	CORP	29,829,543	30.54%	47.15%	0.00%	104,048,288	40
CHINA CINDA (HK) HOLDINGS COMPANY LIMITED	CORP	110,000,000	46.67%	46.67%	0.00%	346,075,000	52
ANTERO RESOURCES CORPORATION	CORP	19,500,800	39.29%	39.29%	0.00%	30,500,800	31
PCCW-HKT TELEPHONE LIMITED	CORP	110,868,619	0.00%	37.10%	-0.22%	769,718,619	157
BOC AVIATION LIMITED	CORP	129,725,000	0.00%	29.27%	0.00%	243,140,000	37
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	21,325,101	-26.48%	-25.76%	-61.58%	1,057,986,090	219