



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 <https://www.dtcc.com/forms/dtcc-data-services-cds-kinetics>. 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 03-25-2022)

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	3,776,110,503	-3.94%	-1.19%	21.84%	16,565,695,940	1,803
GENERAL ELECTRIC COMPANY	CORP	3,311,535,339	-0.92%	-0.35%	10.87%	13,021,353,651	2,036
SOFTBANK GROUP CORP.	CORP	3,268,083,303	-3.76%	-3.63%	15.21%	18,784,009,596	4,574
BARCLAYS BANK PLC	CORP	3,050,074,228	-5.33%	-6.85%	-1.42%	15,202,981,212	1,396
ROLLS-ROYCE PLC	CORP	2,767,200,558	-0.85%	-3.95%	2.23%	19,344,014,251	2,145
THE BOEING COMPANY	CORP	2,692,274,314	-4.68%	-4.27%	-5.22%	11,431,727,752	1,526
VERIZON COMMUNICATIONS INC.	CORP	2,544,680,466	1.17%	10.57%	57.91%	11,531,139,939	1,073
BERKSHIRE HATHAWAY INC.	CORP	2,482,586,395	0.44%	0.52%	-18.54%	10,349,023,237	800
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,426,973,690	-1.25%	0.52%	4.82%	19,452,476,388	1,922
BANK OF AMERICA CORPORATION	CORP	2,411,645,596	1.10%	2.13%	41.68%	10,131,309,636	786
NATURGY ENERGY GROUP, S.A.	CORP	2,313,490,423	-9.13%	-7.94%	78.93%	10,466,280,799	743
ANHEUSER-BUSCH INBEV	CORP	2,202,622,247	-0.24%	0.54%	-4.24%	13,144,012,029	1,234
THE GOLDMAN SACHS GROUP, INC.	CORP	2,133,112,219	0.10%	-1.14%	-1.78%	12,372,468,678	1,059
BNP PARIBAS	CORP	2,111,050,991	0.04%	4.33%	18.97%	22,410,779,809	2,844
HSBC HOLDINGS PLC	CORP	1,962,485,874	-0.46%	1.28%	6.17%	18,640,165,187	3,019

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
MERCEDES-BENZ GROUP AG	CORP	1,848,192,205	1741.98%	0.00%	0.00%	19,703,949,045	1,856
COUNTRY GARDEN HOLDINGS COMPANY LIMITED	CORP	81,300,000	-32.64%	-83.03%	-84.32%	180,000,000	54
ORACLE CORPORATION	CORP	367,219,000	27.55%	44.50%	342.90%	1,829,555,516	323
SWEDISH MATCH AB	CORP	16,556,839	-25.37%	-26.82%	-54.84%	85,096,098	27
LOGAN GROUP COMPANY LIMITED	CORP	88,000,000	-23.88%	-26.05%	0.00%	148,000,000	14
CHUBB INA HOLDINGS INC.	CORP	30,700,000	-23.44%	-23.44%	-25.30%	145,296,395	27
KINDER MORGAN ENERGY PARTNERS, L.P.	CORP	53,879,885	-22.60%	-22.60%	-48.93%	267,559,770	60
BANCO BPM SOCIETA' PER AZIONI	CORP	83,793,522	-21.26%	-21.15%	-37.57%	476,841,527	227
FREEMPORT-MCMORAN INC.	CORP	584,083,500	-18.74%	-14.49%	-19.02%	3,167,232,304	656
FORD MOTOR CREDIT COMPANY LLC	CORP	898,493,699	17.47%	47.33%	36.40%	3,760,402,876	541

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
CHINA CONSTRUCTION BANK CORPORATION	CORP	296,500,000	2.38%	88.19%	94.46%	1,349,125,000	192
COUNTRY GARDEN HOLDINGS COMPANY LIMITED	CORP	81,300,000	-32.64%	-83.03%	-84.32%	180,000,000	54
CONSTELLATION BRANDS, INC.	CORP	28,835,000	0.00%	81.70%	18.69%	55,710,000	18
NEXI S.P.A.	CORP	28,954,968	12.15%	57.00%	0.00%	54,615,044	24
FORD MOTOR CREDIT COMPANY LLC	CORP	898,493,699	17.47%	47.33%	36.40%	3,760,402,876	541
ORACLE CORPORATION	CORP	367,219,000	27.55%	44.50%	342.90%	1,829,555,516	323
FEDEX CORPORATION	CORP	276,686,000	9.67%	37.33%	274.29%	1,333,182,210	246
THE KANSAI ELECTRIC POWER COMPANY, INCORPORATED	CORP	59,797,950	-2.39%	30.37%	29.36%	106,891,474	33
ROCHE HOLDINGS, INC.	CORP	45,637,011	-0.55%	-28.25%	-39.52%	97,147,168	15
SWEDISH MATCH AB	CORP	16,556,839	-25.37%	-26.82%	-54.84%	85,096,098	27