



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 12-31-2021)

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
AT&T INC.	CORP	3,953,370,399	0.09%	-1.73%	24.18%	16,017,901,784	1,837
GENERAL ELECTRIC COMPANY	CORP	3,358,209,567	0.01%	-1.87%	24.85%	13,522,995,317	2,065
SOFTBANK GROUP CORP.	CORP	3,283,120,309	-0.58%	-2.56%	6.11%	18,705,830,487	4,199
THE BOEING COMPANY	CORP	2,873,162,312	0.15%	-12.52%	3.20%	10,304,681,698	1,518
ROLLS-ROYCE PLC	CORP	2,859,168,988	0.49%	-0.70%	11.01%	18,566,861,538	2,012
BARCLAYS BANK PLC	CORP	2,612,594,381	0.63%	-26.32%	-2.56%	14,861,839,670	1,355
BERKSHIRE HATHAWAY INC.	CORP	2,445,462,998	0.02%	-12.54%	-22.44%	9,932,966,979	761
NATURGY ENERGY GROUP, S.A.	CORP	2,373,270,762	1.47%	10.40%	96.76%	9,214,020,360	652
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,343,295,487	0.49%	-3.59%	7.05%	17,612,396,805	1,744
ANHEUSER-BUSCH INBEV	CORP	2,308,318,003	0.45%	-8.51%	-3.01%	12,778,044,794	1,204
VERIZON COMMUNICATIONS INC.	CORP	2,285,148,834	0.00%	1.52%	39.67%	9,545,576,258	960
BANK OF AMERICA CORPORATION	CORP	2,214,703,058	-1.11%	10.05%	29.93%	9,070,629,692	774
THE GOLDMAN SACHS GROUP, INC.	CORP	2,124,615,043	-0.64%	-11.09%	5.75%	11,897,101,064	986
BNP PARIBAS	CORP	1,991,483,664	0.70%	0.92%	2.71%	20,872,903,960	2,618
HSBC HOLDINGS PLC	CORP	1,959,469,833	0.42%	-0.25%	1.22%	17,774,981,850	2,832

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
SUNAC CHINA HOLDINGS LIMITED	CORP	97,000,000	-17.09%	-20.49%	0.00%	145,000,000	22
CIGNA CORPORATION	CORP	43,979,078	-10.21%	-44.28%	-20.74%	385,415,000	81
CARE UK SOCIAL CARE LIMITED	CORP	16,494,883	-10.05%	-43.24%	-61.64%	383,031,846	128
COUNTRY GARDEN HOLDINGS COMPANY LIMITED	CORP	439,000,000	-7.58%	-15.54%	216.97%	522,200,000	73
DOMINION ENERGY, INC.	CORP	906,236,600	5.84%	-1.02%	32.81%	4,030,859,909	387
EDP - ENERGIAS DE PORTUGAL, S.A.	CORP	620,394,911	4.31%	24.37%	100.10%	2,934,779,321	299
ZIGGO BOND COMPANY B.V.	CORP	360,005,461	-3.41%	-24.05%	-25.72%	4,017,625,630	918
HANNOVER RUECK SE	CORP	583,377,114	3.05%	5.35%	25.37%	5,579,154,305	920
EDP FINANCE B.V.	CORP	652,514,208	-2.89%	14.89%	67.36%	2,993,031,775	499
MONITCHEM HOLDCO 3 S.A.	CORP	146,258,241	2.87%	-6.76%	-0.01%	1,215,658,502	388

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
CHEVRON CORPORATION	CORP	201,850,000	0.00%	270.74%	312.40%	303,572,544	45
EXXON MOBIL CORPORATION	CORP	178,845,000	0.00%	87.32%	264.43%	268,845,000	17
LEVI STRAUSS & CO.	CORP	4,653,201	0.00%	-82.83%	-85.35%	54,606,402	20
CA, INC.	CORP	6,300,000	0.00%	-70.42%	-71.75%	15,600,000	10
SAFEWAY LIMITED	CORP	32,859,510	0.50%	-69.25%	-72.88%	277,340,223	89
VISTRA CORP.	CORP	117,485,200	0.00%	-59.20%	-65.75%	619,949,200	223
GATX CORPORATION	CORP	5,000,000	0.00%	-56.52%	-41.18%	22,000,000	12
THE WHARF (HOLDINGS) LIMITED	CORP	10,000,000	0.00%	-56.52%	-71.64%	115,240,733	13
INEOS GROUP HOLDINGS S.A.	CORP	146,951,038	0.50%	-56.30%	-70.71%	2,082,935,809	637
INEOS GROUP HOLDINGS LIMITED	CORP	4,095,564	0.50%	-55.84%	-71.36%	109,783,843	30