



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 02-25-2022)

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	3,821,617,726	-0.33%	-0.41%	23.29%	15,930,469,292	1,821
SOFTBANK GROUP CORP.	CORP	3,391,126,617	-0.83%	1.63%	14.33%	19,565,677,512	4,438
GENERAL ELECTRIC COMPANY	CORP	3,323,129,695	-0.21%	-0.46%	15.86%	13,053,633,423	2,053
BARCLAYS BANK PLC	CORP	3,274,336,657	-0.43%	1.44%	5.04%	15,735,217,909	1,398
ROLLS-ROYCE PLC	CORP	2,880,887,530	0.32%	3.49%	3.06%	19,276,046,886	2,137
THE BOEING COMPANY	CORP	2,812,327,358	-0.92%	-0.64%	-0.84%	10,395,300,618	1,495
NATURGY ENERGY GROUP, S.A.	CORP	2,512,937,598	-0.19%	0.67%	97.14%	10,746,606,790	729
BERKSHIRE HATHAWAY INC.	CORP	2,469,621,862	-0.07%	0.59%	-19.60%	10,079,527,470	777
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,414,464,815	0.53%	2.63%	5.80%	18,503,775,109	1,862
BANK OF AMERICA CORPORATION	CORP	2,361,255,289	1.33%	1.14%	34.81%	9,391,138,561	799
VERIZON COMMUNICATIONS INC.	CORP	2,301,328,004	-0.17%	-0.10%	50.30%	10,128,049,699	1,022
ANHEUSER-BUSCH INBEV	CORP	2,190,707,515	-2.22%	-1.77%	-4.24%	13,040,304,772	1,215
THE GOLDMAN SACHS GROUP, INC.	CORP	2,157,712,855	0.19%	1.87%	-1.56%	12,059,413,339	1,043
BNP PARIBAS	CORP	2,023,398,572	-0.02%	1.21%	7.40%	21,874,721,941	2,743
HSBC HOLDINGS PLC	CORP	1,937,749,648	-0.47%	1.30%	-0.52%	18,527,150,639	2,977

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
CARE UK SOCIAL CARE LIMITED	CORP	20,848,643	26.93%	29.00%	-31.41%	381,139,424	128
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	27,600,000	-26.60%	-42.02%	-59.71%	285,300,000	47
CHINA ORIENT ASSET MANAGEMENT (INTERNATIONAL) HOLDING LIMITED	CORP	31,000,000	-24.39%	-39.22%	-57.82%	307,950,000	42
EG GLOBAL FINANCE PLC	CORP	13,598,558	19.25%	74.28%	0.00%	28,324,129	16
ACOM CO., LTD.	CORP	104,730,014	16.41%	16.58%	3.41%	592,736,215	139
APPLE INC.	CORP	60,987,609	16.09%	16.09%	19.58%	95,820,218	16
HONDA MOTOR CO., LTD.	CORP	252,515,643	15.23%	23.42%	54.57%	906,980,544	230
NIDDA HEALTHCARE HOLDING GMBH	CORP	24,753,748	15.22%	39.66%	0.00%	47,929,674	17
LONGFOR GROUP HOLDINGS LIMITED	CORP	87,100,000	15.21%	8.06%	0.00%	232,200,000	30
PT PERTAMINA (PERSERO)	CORP	164,866,000	-13.16%	-13.16%	-5.29%	1,536,441,000	244

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
EG GLOBAL FINANCE PLC	CORP	13,598,558	19.25%	74.28%	0.00%	28,324,129	16
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	27,600,000	-26.60%	-42.02%	-59.71%	285,300,000	47
NIDDA HEALTHCARE HOLDING GMBH	CORP	24,753,748	15.22%	39.66%	0.00%	47,929,674	17
CHINA ORIENT ASSET MANAGEMENT (INTERNATIONAL) HOLDING LIMITED	CORP	31,000,000	-24.39%	-39.22%	-57.82%	307,950,000	42
SAIPEM FINANCE INTERNATIONAL B.V.	CORP	317,042,944	2.90%	33.57%	102.46%	3,726,383,135	1,016
CARE UK SOCIAL CARE LIMITED	CORP	20,848,643	26.93%	29.00%	-31.41%	381,139,424	128
STATE GRID CORPORATION OF CHINA	CORP	92,000,000	12.20%	27.78%	-13.13%	677,795,600	108
BOPARAN FINANCE PLC	CORP	209,170,517	0.02%	26.42%	57.18%	2,248,267,936	649
STONEGATE PUB COMPANY FINANCING PLC	CORP	158,481,459	1.74%	23.87%	6.02%	1,364,083,249	501
VERISURE MIDHOLDING AB	CORP	68,245,237	6.50%	23.68%	36.26%	179,688,947	82