



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 11-26-2021)

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	3,954,861,581	3.53%	8.46%	16.15%	16,060,106,104	1,890
GENERAL ELECTRIC COMPANY	CORP	3,403,848,729	-0.17%	-0.04%	6.67%	14,278,809,030	2,126
SOFTBANK GROUP CORP.	CORP	3,326,370,667	2.03%	6.33%	8.12%	19,469,982,613	4,280
THE BOEING COMPANY	CORP	3,237,599,440	-2.25%	-1.38%	3.28%	13,187,462,658	1,644
BARCLAYS BANK PLC	CORP	2,861,315,074	0.53%	-2.93%	-0.12%	16,292,757,995	1,494
BERKSHIRE HATHAWAY INC.	CORP	2,806,208,345	-0.02%	0.09%	-10.90%	11,107,350,873	858
ROLLS-ROYCE PLC	CORP	2,744,205,578	-0.79%	-2.35%	8.18%	19,358,592,612	2,221
ANHEUSER-BUSCH INBEV	CORP	2,552,504,903	3.62%	12.90%	4.23%	14,698,493,504	1,322
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,419,742,830	0.52%	-0.82%	-4.88%	19,205,674,206	1,885
THE GOLDMAN SACHS GROUP, INC.	CORP	2,363,342,409	0.01%	-1.76%	7.40%	13,496,592,032	1,123
VERIZON COMMUNICATIONS INC.	CORP	2,239,385,497	1.87%	5.10%	12.13%	9,931,157,283	1,036
NATURGY ENERGY GROUP, S.A.	CORP	2,127,759,216	3.73%	3.60%	69.75%	8,751,535,866	702
JPMORGAN CHASE & CO.	CORP	1,961,949,942	5.33%	13.95%	21.36%	8,839,559,465	613
HSBC HOLDINGS PLC	CORP	1,923,995,197	1.67%	0.00%	-0.50%	18,148,596,590	2,874
METLIFE, INC.	CORP	1,916,508,194	0.04%	2.10%	2.65%	9,290,542,076	1,204

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
DOMINION ENERGY, INC.	CORP	912,540,600	21.10%	21.81%	7.16%	4,333,059,230	427
CIRSA FINANCE INTERNATIONAL S.A R.L.	CORP	19,254,729	-18.76%	-20.70%	0.00%	41,273,076	30
HAPAG-LLOYD AKTIENGESELLSCHAFT	CORP	160,005,531	-16.40%	-6.02%	-48.20%	2,098,499,489	545
ANA HOLDINGS INC.	CORP	451,227,321	15.27%	13.83%	-11.01%	2,621,663,004	573
MATTEL, INC.	CORP	41,390,000	-14.47%	-14.47%	-73.35%	177,536,262	90
CARE UK SOCIAL CARE LIMITED	CORP	25,481,371	-12.15%	-1.00%	0.00%	521,616,265	180
GARFUNKELUX HOLDCO 2 S.A.	CORP	94,463,982	11.54%	7.00%	-38.81%	1,451,549,371	694
ASTRAZENECA PLC	CORP	914,044,380	9.58%	16.10%	27.26%	4,834,474,504	368
SYNLAB UNSECURED BONDCO PLC	CORP	71,774,838	-9.39%	0.81%	-30.74%	763,584,386	223
TRIONISTA HOLDCO GMBH	CORP	20,500,623	8.76%	6.17%	-32.58%	163,211,579	59

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
TEOLLISUUDEN VOIMA OYJ	CORP	76,981,456	-0.53%	316.13%	485.06%	153,207,529	39
SUNRISE COMMUNICATIONS HOLDINGS S.A.	CORP	238,401,856	-1.57%	102.84%	-18.79%	1,054,797,835	301
UNILEVER PLC	CORP	328,732,097	0.39%	53.62%	0.00%	2,283,094,525	379
GALP ENERGIA, SGPS, S.A.	CORP	175,485,902	-2.79%	39.33%	6.92%	2,396,172,827	392
A.P. MOLLER - MAERSK A/S	CORP	20,274,096	0.35%	35.93%	-71.75%	37,263,564	11
VISTRA OPERATIONS COMPANY LLC	CORP	116,175,000	0.00%	32.62%	415.76%	301,250,000	98
LVMH MOET HENNESSY LOUIS VUITTON	CORP	897,793,982	4.30%	27.87%	56.73%	5,094,835,773	460
KLEPIERRE	CORP	107,599,952	0.35%	24.08%	18.39%	244,048,024	71
CAPGEMINI	CORP	70,068,242	0.35%	22.77%	116.71%	292,175,495	75
DOMINION ENERGY, INC.	CORP	912,540,600	21.10%	21.81%	7.16%	4,333,059,230	427