



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 12-03-2021)

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	4,023,076,170	1.72%	10.89%	11.60%	16,642,769,318	1,869
BARCLAYS BANK PLC	CORP	3,546,102,554	23.93%	20.27%	21.15%	17,107,368,898	1,507
GENERAL ELECTRIC COMPANY	CORP	3,422,378,503	0.54%	0.06%	6.71%	14,326,988,870	2,151
SOFTBANK GROUP CORP.	CORP	3,369,347,790	1.29%	5.67%	9.14%	19,657,538,590	4,315
THE BOEING COMPANY	CORP	3,284,396,318	1.45%	-0.36%	5.83%	12,053,872,667	1,707
ROLLS-ROYCE PLC	CORP	2,879,259,007	4.92%	-2.37%	7.86%	19,430,955,490	2,175
BERKSHIRE HATHAWAY INC.	CORP	2,796,212,092	-0.36%	-0.25%	-10.96%	11,043,624,961	843
ANHEUSER-BUSCH INBEV	CORP	2,522,995,906	-1.16%	10.99%	-0.93%	14,369,386,654	1,302
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,430,626,091	0.45%	0.05%	-7.75%	19,290,169,484	1,876
THE GOLDMAN SACHS GROUP, INC.	CORP	2,389,695,342	1.12%	-0.67%	7.98%	13,374,114,758	1,108
VERIZON COMMUNICATIONS INC.	CORP	2,250,896,323	0.51%	3.94%	14.43%	10,041,268,144	994
NATURGY ENERGY GROUP, S.A.	CORP	2,149,665,835	1.03%	3.85%	69.26%	8,786,460,879	687
BANK OF AMERICA CORPORATION	CORP	2,012,410,233	5.83%	9.98%	10.40%	8,581,050,330	697
BNP PARIBAS	CORP	1,973,272,887	8.89%	11.25%	-7.78%	22,263,020,087	2,888
HSBC HOLDINGS PLC	CORP	1,964,319,470	2.10%	1.13%	-2.25%	18,378,838,252	2,913

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
WIND ACQUISITION FINANCE S.A.	CORP	168,061,519	-24.02%	4.64%	-40.06%	1,720,729,989	280
BARCLAYS BANK PLC	CORP	3,546,102,554	23.93%	20.27%	21.15%	17,107,368,898	1,507
ANA HOLDINGS INC.	CORP	554,882,103	22.97%	41.10%	3.67%	2,774,090,698	615
DILLARD'S, INC.	CORP	17,505,000	-20.45%	-20.45%	-62.81%	128,340,000	85
UBS GROUP AG	CORP	515,136,908	16.36%	9.63%	16.35%	4,402,460,387	672
APPLE INC.	CORP	60,000,000	15.38%	3.84%	46.34%	99,915,000	17
SYNLAB UNSECURED BOND CO PLC	CORP	82,413,484	14.82%	15.70%	-13.52%	780,001,540	230
CARE UK SOCIAL CARE LIMITED	CORP	29,062,992	14.06%	12.86%	0.00%	540,980,550	189
REPSOL, S.A.	CORP	842,664,698	11.30%	11.89%	-13.54%	8,851,898,867	944
DANAHER CORPORATION	CORP	493,744,000	11.27%	11.78%	106.21%	1,350,804,200	266

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	76,358,279	-0.81%	312.57%	472.76%	152,472,281	39
SUNRISE COMMUNICATIONS HOLDINGS S.A.	CORP	228,064,910	-4.34%	93.95%	-23.32%	1,096,031,448	307
GALP ENERGIA, SGPS, S.A.	CORP	187,668,515	6.94%	48.93%	12.04%	2,374,328,139	392
ANA HOLDINGS INC.	CORP	554,882,103	22.97%	41.10%	3.67%	2,774,090,698	615
CAPGEMINI	CORP	69,965,224	-0.15%	22.53%	113.57%	291,745,921	75
DOMINION ENERGY, INC.	CORP	915,540,600	0.33%	21.02%	8.67%	4,740,859,005	419
DILLARD'S, INC.	CORP	17,505,000	-20.45%	-20.45%	-62.81%	128,340,000	85
BARCLAYS BANK PLC	CORP	3,546,102,554	23.93%	20.27%	21.15%	17,107,368,898	1,507
ADECCO GROUP AG	CORP	92,559,366	-0.15%	19.71%	-1.92%	1,313,420,883	214
CALPINE CORPORATION	CORP	464,381,000	6.62%	19.68%	-1.13%	1,820,041,829	383