



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 01-28-2022)

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	3,837,490,506	-1.42%	-2.93%	24.92%	15,940,076,271	1,853
GENERAL ELECTRIC COMPANY	CORP	3,338,458,255	-1.39%	-0.59%	22.13%	13,371,828,948	2,061
SOFTBANK GROUP CORP.	CORP	3,336,793,443	-1.95%	1.63%	8.62%	19,296,764,493	4,333
BARCLAYS BANK PLC	CORP	3,227,998,605	-2.61%	23.56%	18.43%	15,531,548,803	1,393
THE BOEING COMPANY	CORP	2,830,484,274	-0.93%	-1.49%	-7.54%	10,473,546,689	1,516
ROLLS-ROYCE PLC	CORP	2,783,821,873	-2.19%	-2.64%	-0.53%	18,521,357,253	2,058
NATURGY ENERGY GROUP, S.A.	CORP	2,496,092,967	0.44%	5.18%	105.78%	11,022,281,221	761
BERKSHIRE HATHAWAY INC.	CORP	2,455,113,763	0.04%	0.39%	-20.50%	9,991,798,670	773
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,352,496,271	1.45%	0.39%	1.40%	17,641,663,673	1,809
BANK OF AMERICA CORPORATION	CORP	2,334,572,301	0.18%	5.41%	38.51%	9,127,322,199	786
VERIZON COMMUNICATIONS INC.	CORP	2,303,698,030	-0.69%	0.81%	40.13%	9,985,317,035	996
ANHEUSER-BUSCH INBEV	CORP	2,230,228,482	-1.83%	-3.38%	-4.49%	12,663,327,656	1,175
THE GOLDMAN SACHS GROUP, INC.	CORP	2,118,023,529	-0.11%	-0.31%	1.35%	12,080,836,331	1,047
BNP PARIBAS	CORP	1,999,250,292	-3.20%	0.39%	1.83%	21,573,833,853	2,739
HSBC HOLDINGS PLC	CORP	1,912,788,623	0.13%	-2.38%	-1.60%	18,118,028,954	2,927

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
ANTERO RESOURCES CORPORATION	CORP	118,925,000	45.16%	45.16%	240.26%	246,440,800	123
NOMURA HOLDINGS, INC.	CORP	267,775,693	28.45%	34.59%	17.88%	753,701,706	114
CHINA PETROCHEMICAL CORPORATION	CORP	130,000,000	-25.65%	-25.90%	-19.93%	1,082,350,000	165
SUNAC CHINA HOLDINGS LIMITED	CORP	92,000,000	-21.37%	-5.15%	0.00%	175,000,000	26
STONEGATE PUB COMPANY FINANCING PLC	CORP	127,938,334	16.77%	27.16%	-13.51%	1,237,665,532	456
STATE GRID CORPORATION OF CHINA	CORP	72,000,000	-16.28%	-16.28%	-32.01%	644,295,600	104
VORNADO REALTY L.P.	CORP	7,409,843	15.60%	15.60%	-56.08%	39,268,016	24
DNB BANK ASA	CORP	75,744,065	15.22%	14.89%	-12.80%	227,733,807	45
RELX PLC	CORP	242,996,164	13.83%	16.56%	-9.89%	2,036,605,738	258
ESKOM HOLDINGS SOC LIMITED	CORP	227,541,608	12.32%	12.23%	-26.36%	1,580,299,666	258

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
TURKIYE GARANTI BANKASI A.S.	CORP	11,728,715	1.27%	58.13%	0.00%	37,128,715	21
ANTERO RESOURCES CORPORATION	CORP	118,925,000	45.16%	45.16%	240.26%	246,440,800	123
OVINTIV CANADA ULC	CORP	228,752,389	0.00%	41.47%	7.11%	1,056,576,889	348
ADECCO GROUP AG	CORP	98,838,476	9.09%	36.03%	12.46%	1,152,494,459	158
NOMURA HOLDINGS, INC.	CORP	267,775,693	28.45%	34.59%	17.88%	753,701,706	114
TATE & LYLE PUBLIC LIMITED COMPANY	CORP	88,128,629	-5.35%	32.57%	27.30%	1,170,861,238	188
MURPHY OIL CORPORATION	CORP	310,799,000	1.64%	31.72%	-10.57%	1,577,676,200	484
UNITED GROUP B.V.	CORP	162,902,546	2.24%	28.39%	7.65%	1,069,853,466	367
STONEGATE PUB COMPANY FINANCING PLC	CORP	127,938,334	16.77%	27.16%	-13.51%	1,237,665,532	456
ARAMARK SERVICES, INC.	CORP	255,785,800	8.25%	26.51%	6.68%	1,147,856,406	268