



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 02-11-2022)

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	3,834,597,263	-0.30%	-2.74%	24.38%	15,929,173,813	1,864
SOFTBANK GROUP CORP.	CORP	3,403,991,985	0.53%	1.31%	11.89%	19,470,277,687	4,383
GENERAL ELECTRIC COMPANY	CORP	3,360,859,652	0.02%	-1.07%	20.63%	13,205,573,555	2,064
BARCLAYS BANK PLC	CORP	3,292,872,315	-0.58%	-1.24%	10.52%	15,867,187,894	1,399
THE BOEING COMPANY	CORP	2,830,821,262	0.41%	-1.71%	-0.49%	10,523,101,264	1,569
ROLLS-ROYCE PLC	CORP	2,827,882,617	-0.53%	-1.49%	0.73%	19,057,937,631	2,076
NATURGY ENERGY GROUP, S.A.	CORP	2,530,136,106	-1.14%	2.01%	102.45%	10,834,170,527	732
BERKSHIRE HATHAWAY INC.	CORP	2,468,443,898	0.36%	0.96%	-20.06%	10,059,957,762	773
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,408,200,546	-0.86%	3.77%	5.32%	18,404,903,589	1,835
BANK OF AMERICA CORPORATION	CORP	2,335,258,242	-0.37%	3.53%	38.47%	9,786,490,315	797
VERIZON COMMUNICATIONS INC.	CORP	2,332,724,806	1.38%	-0.71%	48.62%	10,061,207,685	1,013
ANHEUSER-BUSCH INBEV	CORP	2,247,233,797	-1.51%	-1.23%	-4.22%	12,994,410,378	1,193
THE GOLDMAN SACHS GROUP, INC.	CORP	2,144,761,478	-0.31%	0.64%	1.90%	12,276,326,758	1,047
BNP PARIBAS	CORP	1,990,578,284	-1.32%	1.81%	3.73%	22,186,746,212	2,760
HSBC HOLDINGS PLC	CORP	1,922,791,420	-1.16%	1.05%	0.24%	18,371,147,713	2,923

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
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	37,600,000	-21.01%	-21.01%	-45.11%	258,800,000	44
EG GLOBAL FINANCE PLC	CORP	9,680,091	20.77%	21.17%	0.00%	20,494,611	13
STONEGATE PUB COMPANY FINANCING PLC	CORP	158,419,433	19.87%	43.46%	5.90%	1,330,395,390	480
SUMITOMO MITSUI BANKING CORPORATION	CORP	68,960,000	16.96%	16.96%	-23.80%	163,060,000	26
ALTICE FINCO S.A.	CORP	308,364,318	-15.83%	-5.08%	-14.10%	4,565,276,632	1,096
STATE GRID CORPORATION OF CHINA	CORP	82,000,000	13.89%	-4.65%	-22.57%	651,295,600	105
VORNADO REALTY L.P.	CORP	8,409,843	13.50%	31.20%	-50.15%	41,268,016	25
KERING	CORP	448,075,997	11.18%	14.95%	3.71%	4,268,598,950	398
SUNRISE COMMUNICATIONS HOLDINGS S.A.	CORP	201,537,147	-10.77%	-11.11%	121.83%	962,793,532	271
KOOKMIN BANK	CORP	234,850,000	8.95%	8.95%	-11.91%	949,650,000	141

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
OVINTIV CANADA ULC	CORP	247,077,389	0.00%	52.80%	18.32%	1,062,606,889	344
SAIPEM FINANCE INTERNATIONAL B.V.	CORP	341,369,026	7.26%	50.26%	165.83%	3,512,644,725	951
ANTERO RESOURCES CORPORATION	CORP	118,925,000	0.00%	45.16%	233.36%	327,090,800	126
STONEGATE PUB COMPANY FINANCING PLC	CORP	158,419,433	19.87%	43.46%	5.90%	1,330,395,390	480
ADECCO GROUP AG	CORP	100,587,632	-0.93%	38.00%	23.05%	1,172,890,261	158
NOMURA HOLDINGS, INC.	CORP	267,612,170	-0.07%	31.84%	18.03%	766,425,153	116
VORNADO REALTY L.P.	CORP	8,409,843	13.50%	31.20%	-50.15%	41,268,016	25
UNITED GROUP B.V.	CORP	171,950,100	-5.39%	27.53%	8.93%	1,215,704,807	383
CHINA PETROCHEMICAL CORPORATION	CORP	130,000,000	0.00%	-25.90%	-19.93%	1,092,350,000	166
TURKIYE GARANTI BANKASI A.S.	CORP	12,111,465	-0.23%	22.21%	0.00%	37,511,465	23