



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 10-01-2021)

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
GENERAL ELECTRIC COMPANY	CORP	3,403,517,589	-2.08%	-1.30%	18.49%	14,185,678,609	2,124
AT&T INC.	CORP	3,384,653,323	0.35%	-2.86%	5.06%	14,784,023,194	1,686
THE BOEING COMPANY	CORP	3,214,005,322	-0.06%	-9.38%	4.45%	11,995,532,367	1,443
BARCLAYS BANK PLC	CORP	2,979,179,565	0.61%	-3.44%	10.21%	16,041,377,416	1,435
SOFTBANK GROUP CORP.	CORP	2,973,128,014	0.49%	1.11%	3.40%	18,949,128,218	4,138
ROLLS-ROYCE PLC	CORP	2,889,799,162	0.11%	-1.54%	13.09%	18,965,065,198	2,082
BERKSHIRE HATHAWAY INC.	CORP	2,807,243,767	-0.26%	-4.93%	-8.76%	11,086,426,277	853
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,506,068,660	0.73%	-1.70%	11.67%	19,074,061,711	1,810
THE GOLDMAN SACHS GROUP, INC.	CORP	2,384,474,100	7.50%	3.43%	8.40%	13,481,073,594	1,110
ANHEUSER-BUSCH INBEV	CORP	2,228,090,598	-1.51%	-3.11%	-1.69%	13,923,639,566	1,253
VERIZON COMMUNICATIONS INC.	CORP	1,891,826,493	2.09%	4.03%	-8.07%	8,950,639,423	894
METLIFE, INC.	CORP	1,887,673,339	1.18%	-5.26%	-0.45%	9,270,074,641	1,196
NATURGY ENERGY GROUP, S.A.	CORP	1,867,201,493	13.11%	31.42%	63.73%	8,014,646,156	643
DAIMLER AG	CORP	1,837,722,394	-1.12%	-5.84%	-25.58%	19,989,066,431	1,810
ELECTRICITE DE FRANCE	CORP	1,824,574,100	4.94%	15.57%	31.36%	15,472,609,005	1,198

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
RENTOKIL INITIAL PLC	CORP	132,645,331	33.98%	6.58%	69.36%	1,199,586,949	145
XSTRATA LIMITED	CORP	7,949,909	-23.34%	-51.66%	-74.47%	65,655,937	29
CHINA ORIENT ASSET MANAGEMENT (INTERNATIONAL) HOLDING LIMITED	CORP	51,000,000	21.43%	21.43%	0.00%	318,250,000	43
EDP FINANCE B.V.	CORP	506,692,944	16.15%	29.21%	23.72%	2,137,571,841	428
PIONEER NATURAL RESOURCES COMPANY	CORP	425,473,200	13.54%	3.25%	268.03%	1,178,872,200	240
HP INC.	CORP	553,117,919	13.17%	9.16%	-11.06%	2,957,764,148	391
NATURGY ENERGY GROUP, S.A.	CORP	1,867,201,493	13.11%	31.42%	63.73%	8,014,646,156	643
EQUINOR ASA	CORP	510,160,228	13.02%	-6.77%	0.07%	4,804,650,444	461
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	43,600,000	12.95%	12.95%	0.00%	379,800,000	55
UNITED UTILITIES PLC	CORP	227,443,181	12.43%	20.88%	12.58%	1,847,849,741	300

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
AMP GROUP HOLDINGS LIMITED	CORP	18,500,000	0.00%	-81.12%	-81.16%	62,709,650	19
XSTRATA LIMITED	CORP	7,949,909	-23.34%	-51.66%	-74.47%	65,655,937	29
QANTAS AIRWAYS LIMITED	CORP	86,206,467	0.00%	-38.41%	-37.98%	1,190,679,465	265
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	64,172,075	-1.07%	35.62%	160.10%	950,315,863	171
OM RESIDUAL UK LIMITED	CORP	12,922,552	-1.07%	-34.63%	-81.28%	35,778,097	11
ROGERS COMMUNICATIONS INC.	CORP	78,204,495	0.00%	34.36%	0.00%	108,204,495	11
CAPGEMINI	CORP	53,760,725	-1.07%	33.67%	69.81%	262,594,789	69
FAURECIA	CORP	148,179,490	-0.29%	32.18%	356.74%	529,073,482	242
NATURGY ENERGY GROUP, S.A.	CORP	1,867,201,493	13.11%	31.42%	63.73%	8,014,646,156	643
EDP FINANCE B.V.	CORP	506,692,944	16.15%	29.21%	23.72%	2,137,571,841	428