



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 10-22-2021)

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	3,636,219,746	6.17%	7.81%	10.48%	15,422,766,763	1,781
GENERAL ELECTRIC COMPANY	CORP	3,400,682,873	0.22%	-2.16%	18.19%	14,221,200,560	2,124
THE BOEING COMPANY	CORP	3,312,606,182	0.64%	3.01%	7.55%	12,145,767,135	1,541
SOFTBANK GROUP CORP.	CORP	3,102,993,764	4.03%	4.88%	7.01%	19,215,434,224	4,255
BARCLAYS BANK PLC	CORP	2,972,846,635	-0.83%	0.40%	8.75%	16,241,574,752	1,449
ROLLS-ROYCE PLC	CORP	2,840,106,745	-3.85%	-1.61%	10.35%	19,370,375,222	2,091
BERKSHIRE HATHAWAY INC.	CORP	2,803,824,085	-0.02%	-0.38%	-10.98%	11,027,368,578	844
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,494,070,016	-0.36%	0.25%	6.55%	19,088,966,216	1,831
THE GOLDMAN SACHS GROUP, INC.	CORP	2,411,150,575	1.27%	8.71%	9.69%	13,555,057,685	1,117
ANHEUSER-BUSCH INBEV	CORP	2,285,301,910	-0.13%	1.02%	-5.76%	14,227,268,726	1,263
VERIZON COMMUNICATIONS INC.	CORP	2,082,789,780	1.95%	12.40%	1.16%	9,354,945,285	924
NATURGY ENERGY GROUP, S.A.	CORP	2,000,203,311	0.73%	21.17%	64.22%	8,549,960,528	668
DAIMLER AG	CORP	1,925,269,629	1.04%	3.59%	-24.71%	20,156,654,979	1,832
HSBC HOLDINGS PLC	CORP	1,919,184,770	3.65%	7.96%	-2.91%	18,210,925,714	2,779
METLIFE, INC.	CORP	1,892,454,249	0.02%	1.43%	-0.61%	9,117,733,911	1,191

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
HEATHROW FUNDING LIMITED	CORP	216,090,352	37.34%	23.24%	-46.25%	2,241,470,879	342
CORNING INCORPORATED	CORP	158,000,000	18.80%	18.80%	-34.30%	303,000,000	35
TATE & LYLE PUBLIC LIMITED COMPANY	CORP	80,008,350	14.77%	11.77%	30.24%	1,227,889,902	202
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	73,165,682	13.94%	12.80%	192.87%	960,005,754	175
PRUDENTIAL PUBLIC LIMITED COMPANY	CORP	377,015,527	13.41%	13.48%	48.61%	4,122,803,984	983
AVIVA PLC	CORP	617,752,647	11.99%	15.43%	-6.97%	9,609,873,453	1,337
COOPER TIRE & RUBBER COMPANY	CORP	38,400,000	-11.01%	-11.01%	-71.10%	172,915,000	51
SASOL LTD	CORP	154,800,000	10.73%	23.72%	45.87%	470,934,000	74
LVMH MOET HENNESSY LOUIS VUITTON	CORP	666,178,186	10.56%	24.03%	20.72%	4,292,962,432	417
ACOM CO., LTD.	CORP	89,913,842	-9.61%	-12.39%	-8.14%	573,687,956	136

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
EXXON MOBIL CORPORATION	CORP	95,475,000	0.00%	87.78%	96.45%	138,845,000	18
ENBW ENERGIE BADEN-WUERTTEMBERG AG	CORP	240,037,266	1.82%	36.63%	4.96%	1,733,504,499	226
FEDEX CORPORATION	CORP	220,353,010	1.31%	30.94%	400.94%	746,987,010	168
EXPERIAN FINANCE PLC	CORP	106,445,459	0.34%	28.96%	-36.61%	1,373,294,628	233
EDP FINANCE B.V.	CORP	560,547,815	1.07%	28.50%	31.03%	2,456,775,614	466
RELIANCE INDUSTRIES LIMITED	CORP	434,700,000	0.37%	26.70%	43.51%	2,487,950,000	432
VISTRA OPERATIONS COMPANY LLC	CORP	81,600,000	9.38%	26.32%	279.09%	205,100,000	69
RENTOKIL INITIAL PLC	CORP	123,871,621	0.34%	25.12%	58.56%	1,169,546,020	145
UNITED UTILITIES PLC	CORP	252,043,323	3.44%	24.59%	23.55%	1,899,777,257	305
BAE SYSTEMS PLC	CORP	480,003,183	3.10%	24.12%	5.04%	5,681,443,519	441