



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 08-12-2022)

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	4,299,259,152	0.74%	10.55%	23.08%	17,929,676,591	2,086
VERIZON COMMUNICATIONS INC.	CORP	3,555,552,783	1.74%	2.57%	94.08%	13,969,487,152	1,436
BARCLAYS BANK PLC	CORP	3,391,006,656	1.91%	6.31%	15.92%	15,264,995,760	1,220
SOFTBANK GROUP CORP.	CORP	3,237,044,622	1.06%	5.92%	13.45%	17,301,455,557	4,721
GENERAL ELECTRIC COMPANY	CORP	3,143,039,089	1.06%	1.04%	-9.18%	12,776,753,931	2,055
THE BOEING COMPANY	CORP	2,929,644,965	0.45%	0.34%	-16.97%	10,851,534,969	1,665
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,639,295,783	1.60%	9.03%	4.83%	19,569,614,987	2,093
ROLLS-ROYCE PLC	CORP	2,534,362,965	0.87%	5.74%	-13.21%	17,973,262,901	2,037
BANK OF AMERICA CORPORATION	CORP	2,179,746,533	0.66%	-1.83%	27.31%	9,790,870,305	758
ANHEUSER-BUSCH INBEV	CORP	2,170,440,319	0.69%	-0.14%	-4.91%	12,019,500,698	1,141
MORGAN STANLEY	CORP	2,065,960,903	1.34%	3.38%	27.39%	9,385,536,388	1,025
THE GOLDMAN SACHS GROUP, INC.	CORP	2,050,209,056	0.57%	1.61%	-12.39%	12,056,343,717	1,081
BP P.L.C.	CORP	2,026,038,691	0.39%	5.12%	38.22%	14,455,664,087	1,237
BNP PARIBAS	CORP	2,013,821,290	1.13%	0.84%	16.85%	19,926,842,429	2,578
HSBC HOLDINGS PLC	CORP	1,997,845,179	5.08%	4.71%	11.01%	18,665,485,883	3,169

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
THE HERTZ CORPORATION	CORP	15,000,000	66.67%	0.00%	0.00%	23,000,000	11
EQUINIX, INC.	CORP	266,287,311	51.10%	60.16%	44.01%	508,929,811	193
ORACLE CORPORATION	CORP	1,135,773,743	39.55%	72.73%	720.38%	3,853,081,805	615
AMERICAN TOWER CORPORATION	CORP	20,130,000	21.16%	27.57%	0.00%	20,130,000	15
THE HOME DEPOT, INC.	CORP	626,947,000	18.26%	20.90%	41.65%	2,884,043,671	413
NESTLE S.A.	CORP	793,662,235	17.45%	15.60%	65.42%	5,235,595,501	464
MCDONALD'S CORPORATION	CORP	699,796,719	17.32%	13.02%	26.81%	3,606,979,449	484
CHUBB LIMITED	CORP	453,294,400	15.73%	20.45%	15.69%	2,447,032,000	337
AUTOZONE, INC.	CORP	783,480,635	15.44%	25.44%	57.44%	3,767,312,312	462
BANCO COMERCIAL PORTUGUES, S.A.	CORP	24,096,872	-13.91%	-13.07%	-65.00%	167,778,402	68

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
ORACLE CORPORATION	CORP	1,135,773,743	39.55%	72.73%	720.38%	3,853,081,805	615
EQUINIX, INC.	CORP	266,287,311	51.10%	60.16%	44.01%	508,929,811	193
AMAZON.COM, INC.	CORP	35,680,000	0.00%	-46.30%	0.00%	40,680,000	13
CISCO SYSTEMS, INC.	CORP	527,583,400	11.00%	28.91%	43.94%	2,789,371,284	369
EG GLOBAL FINANCE PLC	CORP	34,638,904	-4.88%	28.33%	0.00%	100,363,162	46
AMERICAN TOWER CORPORATION	CORP	20,130,000	21.16%	27.57%	0.00%	20,130,000	15
MATTEL, INC.	CORP	13,000,000	0.00%	-26.14%	-75.17%	114,265,603	63
AUTOZONE, INC.	CORP	783,480,635	15.44%	25.44%	57.44%	3,767,312,312	462
WALMART INC.	CORP	1,454,850,485	7.57%	21.32%	56.02%	6,190,985,254	520
EDP - ENERGIAS DE PORTUGAL, S.A.	CORP	885,720,254	10.64%	21.27%	149.28%	3,644,383,458	313