

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 www.dtccdata.com/contact-us-sales. 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 10-30-2020)

| 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 | 3,329,529,220 | 1.16% | 3.35% | 22.55% | 16,086,760,790 | 1,658 |
| BERKSHIRE HATHAWAY INC. | CORP | 3,148,924,771 | -0.03% | 2.34% | 7.72% | 13,144,958,491 | 1,299 |
| THE BOEING COMPANY | CORP | 3,085,423,089 | 0.18% | 0.27% | 435.40% | 10,905,303,266 | 1,209 |
| SOFTBANK GROUP CORP. | CORP | 2,914,805,356 | 0.52% | 1.37% | 14.21% | 18,998,815,477 | 4,007 |
| GENERAL ELECTRIC COMPANY | CORP | 2,860,222,677 | -0.59% | -0.42% | -13.70% | 13,771,298,557 | 2,104 |
| DEUTSCHE BANK AKTIENGESELLSCHAFT | CORP | 2,801,885,799 | -1.92% | 0.72% | -8.69% | 34,121,192,263 | 5,252 |
| BARCLAYS BANK PLC | CORP | 2,704,322,156 | -1.07% | 0.05% | 16.16% | 17,691,218,298 | 2,036 |
| ROLLS-ROYCE PLC | CORP | 2,537,021,060 | -1.42% | -0.71% | 32.74% | 18,023,929,629 | 2,217 |
| DAIMLER AG | CORP | 2,519,516,485 | -1.47% | 2.02% | 14.00% | 22,431,824,230 | 2,228 |
| ANHEUSER-BUSCH INBEV | CORP | 2,381,779,640 | -1.78% | 5.09% | 22.31% | 14,392,397,489 | 1,389 |
| VOLKSWAGEN AKTIENGESELLSCHAFT | CORP | 2,281,396,677 | -2.53% | 1.66% | -5.19% | 19,623,040,888 | 1,968 |
| THE GOLDMAN SACHS GROUP, INC. | CORP | 2,215,546,661 | 0.79% | 0.72% | -12.27% | 13,507,179,568 | 1,136 |
| VERIZON COMMUNICATIONS INC. | CORP | 2,058,371,624 | -0.03% | 0.02% | 80.33% | 10,090,672,957 | 844 |
| METLIFE, INC. | CORP | 1,905,315,151 | 0.07% | 0.48% | -7.48% | 10,127,010,680 | 1,239 |
| BNP PARIBAS | CORP | 1,901,731,248 | -0.69% | 2.92% | 10.51% | 19,138,124,904 | 2,589 |

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 | 76,000,000 | 90.00% | 0.00% | 0.00% | 125,350,000 | 24 |
| ISS A/S | CORP | 21,083,284 | 46.92% | 48.77% | 111.91% | 104,207,363 | 27 |
| FOSTER'S GROUP PTY LTD | CORP | 15,001,462 | 45.55% | 45.55% | 45.55% | 214,164,822 | 33 |
| IDBI BANK LIMITED | CORP | 40,530,000 | -36.40% | -31.57% | -69.50% | 960,195,000 | 232 |
| UPM-KYMMENE OYJ | CORP | 91,104,505 | 31.36% | 33.00% | -31.15% | 1,499,450,015 | 266 |
| CHORUS LIMITED | CORP | 21,500,000 | 28.72% | 28.72% | -59.00% | 88,108,484 | 19 |
| DEXIA CREDIT LOCAL | CORP | 47,435,455 | -15.79% | -14.74% | -57.40% | 124,958,260 | 23 |
| SHINHAN BANK | CORP | 71,470,205 | 12.55% | 12.55% | -8.14% | 241,929,795 | 36 |
| THE WESTERN UNION COMPANY | CORP | 65,990,000 | -12.16% | -11.93% | -34.01% | 322,426,064 | 88 |
| CROWN EUROPEAN HOLDINGS | CORP | 48,806,056 | 12.13% | 22.92% | 0.00% | 162,725,690 | 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 |
|--|------|-----------------------|----------------------------|-----------------------------|------------------------------|-------------------------|-----------|
| DIAMOND SPORTS GROUP, LLC | CORP | 39,325,800 | 8.54% | 223.65% | 0.00% | 76,200,800 | 114 |
| FEDEX CORPORATION | CORP | 43,974,393 | -0.03% | 86.43% | -4.75% | 232,454,044 | 66 |
| ANTERO RESOURCES CORPORATION | CORP | 39,325,800 | 0.00% | 52.42% | 0.00% | 76,050,800 | 54 |
| UNIONE DI BANCHE ITALIANE SOCIETA PER AZIONI | CORP | 15,375,654 | -1.78% | -51.74% | -57.86% | 59,056,498 | 25 |
| ISS A/S | CORP | 21,083,284 | 46.92% | 48.77% | 111.91% | 104,207,363 | 27 |
| FOSTER'S GROUP PTY LTD | CORP | 15,001,462 | 45.55% | 45.55% | 45.55% | 214,164,822 | 33 |
| GARFUNKELUX HOLDCO 2 S.A. | CORP | 245,854,902 | -9.01% | -37.21% | -34.69% | 2,696,817,582 | 1,263 |
| UPM-KYMMENE OYJ | CORP | 91,104,505 | 31.36% | 33.00% | -31.15% | 1,499,450,015 | 266 |
| IDBI BANK LIMITED | CORP | 40,530,000 | -36.40% | -31.57% | -69.50% | 960,195,000 | 232 |
| ORACLE CORPORATION | CORP | 32,140,000 | 0.00% | 29.40% | -27.18% | 53,508,238 | 19 |