

DTCC DATA SERVICES MARKET INTELLIGENCE:

TIW MARKET REPORTS, 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 09-28-2018)

| 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 |
|---|------|-----------------------|----------------------------|-----------------------------|------------------------------|-------------------------|-----------|
| BERKSHIRE HATHAWAY INC. | CORP | 3,178,102,224 | 0.68% | -5.02% | -2.46% | 16,907,248,008 | 1,314 |
| BANK OF CHINA LIMITED | CORP | 3,103,001,276 | 0.45% | 3.92% | 22.20% | 14,382,619,917 | 1,338 |
| DEUTSCHE BANK AKTIENGESELLSCHAFT | CORP | 2,809,869,240 | -1.72% | -3.71% | -14.92% | 33,182,894,177 | 4,732 |
| BARCLAYS BANK PLC | CORP | 2,809,428,580 | 6.91% | 0.27% | -1.65% | 20,972,167,973 | 2,779 |
| PETROLEO BRASILEIRO S/A PETROBRAS | CORP | 2,523,558,144 | 0.14% | -2.84% | -16.42% | 13,023,032,220 | 2,328 |
| DAIMLER AG | CORP | 2,369,268,328 | -0.01% | 2.51% | 40.47% | 15,695,954,095 | 1,693 |
| METLIFE, INC. | CORP | 2,312,452,749 | 0.14% | -1.66% | -9.19% | 11,736,413,937 | 1,162 |
| THE GOLDMAN SACHS GROUP, INC. | CORP | 2,090,200,497 | 0.14% | -0.33% | 3.67% | 12,295,938,398 | 1,199 |
| VOLKSWAGEN AKTIENGESELLSCHAFT | CORP | 1,870,652,901 | 0.49% | 0.38% | -21.42% | 16,917,272,619 | 1,750 |
| ANHEUSER-BUSCH INBEV | CORP | 1,827,421,037 | -1.07% | 10.14% | -6.63% | 11,218,624,186 | 1,049 |
| TELECOM ITALIA SPA | CORP | 1,720,715,057 | 0.90% | 2.34% | -3.82% | 15,582,089,387 | 1,806 |
| BNP PARIBAS | CORP | 1,694,779,484 | -1.95% | -1.73% | -24.92% | 16,666,817,562 | 2,398 |
| TELEFONICA, S.A. | CORP | 1,685,726,835 | -0.60% | -6.88% | 2.11% | 15,319,779,931 | 1,822 |
| GLENCORE INTERNATIONAL AG | CORP | 1,654,801,635 | -1.47% | 0.94% | 5.51% | 18,869,947,613 | 2,233 |
| BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD | CORP | 1,615,333,852 | -0.29% | 1.10% | 6.13% | 22,714,479,682 | 3,239 |

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 |
|--------------------------------------|------|-----------------------|----------------------------|-----------------------------|------------------------------|-------------------------|-----------|
| HAPAG-LLOYD AKTIENGESELLSCHAFT | CORP | 130,421,475 | 29.04% | 23.42% | 0.00% | 346,579,338 | 138 |
| LOUIS DREYFUS COMPANY B.V. | CORP | 171,171,604 | 28.57% | 3.14% | 2.13% | 1,619,631,142 | 549 |
| ENERGY TRANSFER PARTNERS, L.P. | CORP | 279,387,500 | -20.23% | -23.53% | 0.00% | 1,976,848,466 | 312 |
| GARFUNKELUX HOLDCO 2 S.A. | CORP | 317,775,995 | 18.23% | 15.83% | 140.70% | 1,371,791,131 | 538 |
| WENDEL | CORP | 262,681,973 | 13.22% | 10.69% | -25.91% | 3,912,696,758 | 617 |
| MATTERHORN TELECOM HOLDING S.A. | CORP | 277,947,502 | -13.11% | -4.94% | 357.53% | 1,430,634,697 | 541 |
| SWEDBANK AB | CORP | 264,556,592 | -11.22% | -11.38% | 5.76% | 675,245,508 | 115 |
| SUNRISE COMMUNICATIONS HOLDINGS S.A. | CORP | 131,197,477 | -10.90% | -12.43% | -25.79% | 2,196,815,461 | 798 |
| ING GROEP N.V. | CORP | 124,201,242 | 10.90% | 14.67% | 0.00% | 807,174,434 | 147 |
| LOXAM | CORP | 174,292,624 | 10.18% | 0.59% | 120.85% | 1,120,020,244 | 500 |

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 |
|---|------|-----------------------|----------------------------|-----------------------------|------------------------------|-------------------------|-----------|
| NTC S.A. | CORP | 7,130,587 | -1.23% | -71.09% | -90.84% | 75,706,098 | 18 |
| ANGLOGOLD ASHANTI LIMITED | CORP | 73,934,080 | 0.08% | 68.22% | 12.55% | 146,397,520 | 36 |
| BANCO POPULAR ESPANOL, S.A. | CORP | 48,914,687 | -1.23% | -61.71% | -63.33% | 207,852,584 | 79 |
| JOINT STOCK COMPANY RUSSIAN AGRICULTURAL BANK | CORP | 204,318,572 | 0.00% | -58.29% | -77.62% | 2,103,623,372 | 204 |
| INTERVAL ACQUISITION CORP. | CORP | 38,519,972 | 0.00% | -57.71% | -76.63% | 326,365,949 | 79 |
| WILLIAMS PARTNERS L.P. | CORP | 3,367,883 | 0.00% | -55.87% | -91.93% | 75,840,903 | 18 |
| CIR S.P.A. - COMPAGNIE INDUSTRIALI RIUNITE | CORP | 52,831,695 | -1.23% | 49.99% | -34.87% | 1,317,866,611 | 372 |
| HANSON LIMITED | CORP | 9,364,873 | -1.15% | -46.82% | -82.72% | 116,605,291 | 35 |
| KELDA GROUP LIMITED | CORP | 20,537,809 | -1.23% | -46.73% | -70.22% | 90,169,058 | 17 |
| MACK-CALI REALTY, L.P. | CORP | 35,250,000 | 0.00% | -45.98% | -46.87% | 133,627,537 | 49 |