

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 12-25-2020)

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	3,173,343,735	-9.95%	-6.80%	18.50%	14,747,160,162	1,542
BERKSHIRE HATHAWAY INC.	CORP	3,152,933,692	1.05%	0.11%	12.67%	12,357,108,970	1,018
SOFTBANK GROUP CORP.	CORP	3,078,272,510	-3.16%	0.05%	20.50%	18,116,249,511	3,729
THE BOEING COMPANY	CORP	2,784,885,204	-9.76%	-11.17%	207.69%	9,380,446,404	954
GENERAL ELECTRIC COMPANY	CORP	2,689,759,781	-18.63%	-15.71%	-21.88%	12,182,963,487	1,824
BARCLAYS BANK PLC	CORP	2,672,194,447	-23.97%	-6.72%	19.26%	16,857,058,356	1,822
ROLLS-ROYCE PLC	CORP	2,571,850,212	-4.97%	1.39%	38.77%	18,138,161,487	2,147
ANHEUSER-BUSCH INBEV	CORP	2,373,779,279	-10.66%	-3.07%	17.47%	14,016,808,312	1,266
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,249,784,487	-17.34%	-20.47%	-6.77%	33,071,810,494	4,852
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,182,570,423	-22.36%	-14.20%	-1.84%	18,451,448,118	1,745
DAIMLER AG	CORP	2,064,623,387	-25.84%	-23.88%	-10.67%	20,948,907,301	1,912
THE GOLDMAN SACHS GROUP, INC.	CORP	2,008,810,009	-9.87%	-8.71%	-14.14%	11,887,273,451	1,043
HSBC HOLDINGS PLC	CORP	1,940,232,925	-2.78%	0.34%	28.14%	15,468,286,101	2,545
BNP PARIBAS	CORP	1,933,467,155	-13.51%	-7.68%	14.99%	18,822,273,888	2,480
BANK OF CHINA LIMITED	CORP	1,870,761,064	-8.32%	-9.38%	-16.86%	14,409,082,966	1,039

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
BANKIA, S.A.	CORP	16,967,223	-90.05%	-89.81%	-90.66%	103,417,812	23
PHH CORPORATION	CORP	4,600,000	-78.95%	-78.95%	-92.44%	13,100,000	12
SUNRISE COMMUNICATIONS HOLDINGS S.A.	CORP	91,338,370	-68.73%	-68.89%	-73.63%	921,837,144	341
CHORUS LIMITED	CORP	8,297,149	-61.41%	-61.41%	-81.48%	36,124,760	12
PROLOGIS, L.P.	CORP	45,000,000	-59.82%	-59.82%	-78.64%	188,600,000	28
COOPER TIRE & RUBBER COMPANY	CORP	56,850,000	-57.22%	-57.22%	-72.30%	272,893,000	62
SABINE PASS LIQUEFACTION, LLC	CORP	11,456,000	-56.52%	-56.52%	-56.52%	21,956,000	12
DEXIA CREDIT LOCAL	CORP	21,932,496	-56.04%	-54.98%	-65.26%	61,869,942	12
LAFARGE	CORP	21,318,866	-54.79%	-53.73%	-82.81%	86,318,681	28
NOKIA OF AMERICA CORPORATION	CORP	35,000,000	-54.46%	-54.46%	-74.33%	96,000,000	33

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
BANKIA, S.A.	CORP	16,967,223	-90.05%	-89.81%	-90.66%	103,417,812	23
PHH CORPORATION	CORP	4,600,000	-78.95%	-78.95%	-92.44%	13,100,000	12
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	57,927,383	-0.85%	75.77%	-13.36%	989,556,112	189
SUNRISE COMMUNICATIONS HOLDINGS S.A.	CORP	91,338,370	-68.73%	-68.89%	-73.63%	921,837,144	341
ORACLE CORPORATION	CORP	70,576,000	0.00%	64.36%	128.07%	131,523,660	53
CHORUS LIMITED	CORP	8,297,149	-61.41%	-61.41%	-81.48%	36,124,760	12
PROLOGIS, L.P.	CORP	45,000,000	-59.82%	-59.82%	-78.64%	188,600,000	28
COOPER TIRE & RUBBER COMPANY	CORP	56,850,000	-57.22%	-57.22%	-72.30%	272,893,000	62
GATX CORPORATION	CORP	8,500,000	-41.78%	-56.63%	-75.89%	44,000,000	19
SABINE PASS LIQUEFACTION, LLC	CORP	11,456,000	-56.52%	-56.52%	-56.52%	21,956,000	12