

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 Sovereign Reference Entities by Net Notional (Week Ending 12-11-2020)

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
REPUBLIC OF ITALY	SOV	12,770,084,432	0.69%	5.44%	6.14%	203,843,521,214	7,169
UNITED MEXICAN STATES	SOV	9,458,566,936	-1.86%	5.26%	-9.56%	70,771,329,708	6,743
PEOPLE'S REPUBLIC OF CHINA	SOV	9,104,133,658	-0.16%	0.61%	-11.60%	83,347,114,893	4,728
REPUBLIC OF KOREA	SOV	8,527,271,507	-0.81%	-2.33%	-21.52%	100,558,679,097	3,566
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,855,678,273	0.58%	-0.30%	-35.99%	63,301,857,177	5,112
REPUBLIC OF SOUTH AFRICA	SOV	6,110,253,823	-1.88%	-3.93%	4.66%	53,679,168,480	5,661
FRENCH REPUBLIC	SOV	5,368,165,825	-0.30%	-2.02%	-1.22%	43,058,820,157	1,493
RUSSIAN FEDERATION	SOV	5,030,836,534	-0.16%	2.11%	-11.26%	45,119,329,205	3,942
REPUBLIC OF TURKEY	SOV	4,712,464,147	0.66%	2.92%	-30.03%	80,094,918,010	6,144
REPUBLIC OF INDONESIA	SOV	3,503,235,150	1.06%	-1.35%	-32.22%	44,161,415,308	3,641
JAPAN	SOV	3,466,540,655	0.00%	-0.08%	-20.63%	18,562,341,571	1,969
KINGDOM OF SAUDI ARABIA	SOV	3,147,304,419	2.93%	7.51%	-5.24%	21,285,227,312	2,426
KINGDOM OF SPAIN	SOV	3,135,801,183	-0.01%	-3.28%	-13.26%	33,369,692,018	1,517
COMMONWEALTH OF AUSTRALIA	SOV	2,958,032,861	0.65%	0.05%	-18.84%	18,038,322,522	605
HELLENIC REPUBLIC	SOV	2,791,392,800	1.94%	0.12%	4.60%	12,869,750,909	1,862

Top 15 Corporate Reference Entities by Net Notional (Week Ending 12-11-2020)

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	3,609,824,380	0.14%	6.42%	30.27%	16,260,066,604	1,678
GENERAL ELECTRIC COMPANY	CORP	3,310,603,864	3.22%	8.54%	-4.67%	14,605,788,456	2,162
BARCLAYS BANK PLC	CORP	3,186,776,638	8.87%	12.41%	30.27%	18,918,646,608	2,130
BERKSHIRE HATHAWAY INC.	CORP	3,138,952,841	-0.05%	-0.55%	9.32%	13,139,653,553	1,101
SOFTBANK GROUP CORP.	CORP	3,102,779,123	0.50%	4.72%	20.43%	19,062,119,816	3,951
THE BOEING COMPANY	CORP	3,098,782,673	-0.15%	-0.41%	256.34%	10,527,124,958	1,155
VOLKSWAGEN AKTIENGESSELLSCHAFT	CORP	2,768,705,536	5.08%	20.26%	16.38%	22,725,684,655	2,041
DAIMLER AG	CORP	2,745,692,479	-0.18%	5.45%	25.32%	24,062,706,833	2,270
ROLLS-ROYCE PLC	CORP	2,671,446,055	0.07%	4.73%	40.59%	19,102,552,614	2,302
DEUTSCHE BANK AKTIENGESSELLSCHAFT	CORP	2,631,492,499	-6.03%	-6.60%	-9.01%	36,749,134,085	5,438
ANHEUSER-BUSCH INBEV	CORP	2,562,931,688	0.64%	8.07%	30.48%	15,889,331,252	1,441
THE GOLDMANS SACHS GROUP, INC.	CORP	2,234,496,020	0.97%	1.88%	-13.51%	13,078,432,314	1,159
BNP PARIBAS	CORP	2,181,628,572	1.96%	9.96%	16.09%	20,858,429,369	2,662
BANK OF CHINA LIMITED	CORP	2,051,911,554	-0.50%	4.32%	-11.07%	15,903,453,411	1,164
HSBC HOLDINGS PLC	CORP	1,988,276,879	-1.05%	8.71%	28.84%	15,501,843,044	2,544

Top 10 Sovereign 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
REPUBLIC OF SERBIA	SOV	45,000,000	-50.00%	-59.71%	-64.29%	87,000,000	11
REPUBLIC OF KAZAKHSTAN	SOV	246,784,162	32.12%	32.12%	44.18%	1,138,817,376	174
MALAYSIA	SOV	2,426,429,497	5.15%	11.53%	-15.95%	28,977,388,239	1,855
ARGENTINE REPUBLIC	SOV	526,417,017	3.86%	22.46%	-78.95%	1,440,535,509	460
KINGDOM OF THAILAND	SOV	839,239,208	3.73%	7.18%	14.81%	8,042,407,089	700
REPUBLIC OF PERU	SOV	1,881,421,047	3.67%	7.70%	5.67%	10,007,848,164	1,036
REPUBLIC OF PANAMA	SOV	662,079,400	3.52%	8.79%	-1.03%	3,876,108,800	495
KINGDOM OF SAUDI ARABIA	SOV	3,147,304,419	2.93%	7.51%	-5.24%	21,285,227,312	2,426
REPUBLIC OF CHILE	SOV	1,690,074,647	2.30%	5.63%	-9.41%	10,755,838,986	1,042
KINGDOM OF BELGIUM	SOV	937,548,089	2.06%	2.39%	-23.95%	10,042,735,668	545

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
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	51,727,082	54.97%	99.50%	-32.06%	1,069,463,531	216
DAIICHI KANGAROO HOLDINGS	CORP	134,587,600	47.59%	56.39%	0.00%	139,394,300	16
PORSCHE AUTOMOBIL HOLDING SE	CORP	38,764,385	30.55%	33.70%	18.83%	88,053,664	14
SODEXO	CORP	257,441,305	18.79%	21.65%	79.68%	1,702,797,942	239
ORACLE CORPORATION	CORP	70,576,000	18.54%	134.16%	60.17%	128,521,623	52
FEDEX CORPORATION	CORP	74,240,000	18.12%	79.43%	58.75%	263,254,044	76
SCANDINAVIAN AIRLINES SYSTEM DENMARK	CORP	50,861,294	-15.81%	-16.78%	-62.80%	76,018,166	24
HSBC BANK PLC	CORP	1,378,245,174	14.46%	23.62%	6.01%	14,763,127,460	1,695
UNILABS SUBHOLDING AB (PUBL)	CORP	176,786,090	14.01%	17.41%	-44.23%	1,085,581,413	299
SWIRE PACIFIC LIMITED	CORP	251,725,000	-11.75%	-19.22%	-12.01%	1,751,400,000	365

Top 10 Sovereign 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
REPUBLIC OF SERBIA	SOV	45,000,000	-50.00%	-59.71%	-64.29%	87,000,000	11
REPUBLIC OF KAZAKHSTAN	SOV	246,784,162	32.12%	32.12%	44.18%	1,138,817,376	174
ARAB REPUBLIC OF EGYPT	SOV	268,571,299	0.26%	25.69%	-20.63%	631,395,701	179
ARGENTINE REPUBLIC	SOV	526,417,017	3.86%	22.46%	-78.95%	1,440,535,509	460
MALAYSIA	SOV	2,426,429,497	5.15%	11.53%	-15.95%	28,977,388,239	1,855
REPUBLIC OF PANAMA	SOV	662,079,400	3.52%	8.79%	-1.03%	3,876,108,800	495
REPUBLIC OF PERU	SOV	1,881,421,047	3.67%	7.70%	5.67%	10,007,848,164	1,036
KINGDOM OF SAUDI ARABIA	SOV	3,147,304,419	2.93%	7.51%	-5.24%	21,285,227,312	2,426
KINGDOM OF THAILAND	SOV	839,239,208	3.73%	7.18%	14.81%	8,042,407,089	700
UKRAINE	SOV	408,598,000	0.00%	6.02%	35.52%	1,392,926,000	424

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	70,576,000	18.54%	134.16%	60.17%	128,521,623	52
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	51,727,082	54.97%	99.50%	-32.06%	1,069,463,531	216
FEDEX CORPORATION	CORP	74,240,000	18.12%	79.43%	58.75%	263,254,044	76
DANAHER CORPORATION	CORP	264,119,000	10.31%	67.69%	0.00%	500,694,000	74
DAIICHI KANGAROO HOLDINGS CORPORATION	CORP	134,587,600	47.59%	56.39%	0.00%	139,394,300	16
TVN FINANCE CORPORATION III AB (PUBL)	CORP	19,715,323	-0.05%	47.76%	-49.97%	45,305,873	22
VODAFONE WEST GMBH	CORP	207,153,389	-0.05%	47.76%	0.00%	2,241,538,076	542
SKANDINAVISKA ENSKILDA BANKEN AB	CORP	200,484,549	-0.05%	46.67%	13.98%	281,041,785	28
DRY MIX SOLUTIONS INVESTISSEMENTS	CORP	20,310,299	-0.05%	44.81%	-49.57%	297,359,653	125
SYNGENTA AG	CORP	242,282,341	0.54%	42.05%	6.45%	1,717,058,392	377