

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 10-02-2020)

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	3,221,533,034	1.73%	0.73%	19.33%	16,374,689,195	1,666
THE BOEING COMPANY	CORP	3,076,982,141	1.96%	3.83%	542.39%	10,923,505,189	1,185
BERKSHIRE HATHAWAY INC.	CORP	3,076,877,873	1.44%	1.61%	3.63%	13,080,669,688	1,267
SOFTBANK GROUP CORP.	CORP	2,875,327,120	0.40%	-1.84%	14.83%	18,666,392,106	3,978
GENERAL ELECTRIC COMPANY	CORP	2,872,330,557	6.63%	-3.49%	-16.12%	13,407,197,472	2,054
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,781,815,991	1.79%	4.34%	-6.23%	33,776,843,854	5,180
BARCLAYS BANK PLC	CORP	2,703,101,660	2.69%	12.99%	32.27%	17,106,700,651	1,975
ROLLS-ROYCE PLC	CORP	2,555,199,909	4.73%	7.12%	41.86%	18,102,953,282	2,349
DAIMLER AG	CORP	2,469,548,504	1.81%	0.94%	12.89%	22,465,128,832	2,225
ANHEUSER-BUSCH INBEV	CORP	2,266,385,678	1.46%	3.20%	15.44%	14,229,654,624	1,413
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,244,170,724	3.34%	0.79%	-6.94%	19,732,356,936	1,950
THE GOLDMAN SACHS GROUP, INC.	CORP	2,199,665,205	0.23%	-3.23%	-12.25%	13,055,778,775	1,088
VERIZON COMMUNICATIONS INC.	CORP	2,057,984,827	1.13%	-2.70%	93.66%	10,584,695,927	886
BANK OF CHINA LIMITED	CORP	1,970,395,341	0.12%	1.19%	-16.74%	14,995,680,876	1,118
HSBC HOLDINGS PLC	CORP	1,910,625,686	-2.96%	-2.10%	43.78%	14,291,006,304	2,315

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
THALES	CORP	162,977,282	45.77%	88.22%	23.60%	1,207,062,586	154
BANCO DO BRASIL S.A.	CORP	53,000,000	-37.65%	0.00%	0.00%	98,100,000	10
ANTERO RESOURCES CORPORATION	CORP	25,800,800	32.31%	32.31%	0.00%	41,000,800	37
DANAHER CORPORATION	CORP	157,500,000	23.53%	0.00%	0.00%	235,000,000	11
STONEGATE PUB COMPANY FINANCING PLC	CORP	184,016,410	15.43%	-0.10%	-42.69%	1,390,166,192	434
CIGNA HOLDING COMPANY	CORP	41,935,001	13.54%	-9.44%	-60.37%	160,730,001	71
DIAMOND SPORTS GROUP, LLC	CORP	12,150,800	-12.27%	0.00%	0.00%	23,850,800	37
CITIGROUP INC.	CORP	1,805,807,229	11.68%	12.95%	23.02%	8,132,095,893	668
VOLVO CAR AB	CORP	60,904,198	11.44%	28.63%	0.00%	121,920,040	45
CIGNA CORPORATION	CORP	45,435,001	10.99%	-9.69%	0.00%	172,730,001	88

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
THALES	CORP	162,977,282	45.77%	88.22%	23.60%	1,207,062,586	154
PUBLIC JOINT STOCK COMPANY "OIL COMPANY "L	CORP	37,800,000	0.00%	-59.35%	-67.41%	63,800,000	12
ENDESA, S.A.	CORP	4,450,692	0.73%	-58.68%	-68.08%	21,902,088	11
AKBANK TURK ANONIM SIRKETI	CORP	18,700,000	0.00%	-57.01%	-67.28%	32,000,000	11
CAIXABANK, S.A.	CORP	48,146,643	0.70%	-44.27%	38.68%	118,760,371	43
BRUNSWICK CORPORATION	CORP	21,799,946	0.00%	37.25%	-50.89%	130,140,376	31
INCORPORATED	CORP	32,070,454	0.18%	-36.67%	-59.78%	46,587,553	15
QBE INSURANCE GROUP LIMITED	CORP	83,884,187	0.05%	-36.34%	-15.11%	780,253,357	119
MONITCHEM HOLDCO 3 S.A.	CORP	155,209,103	0.61%	33.30%	-37.51%	1,181,194,164	363
CROWN EUROPEAN HOLDINGS	CORP	39,704,851	0.73%	33.11%	0.00%	136,331,703	48