

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 11-13-2020)

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	3,392,144,144	0.81%	5.77%	23.71%	17,201,898,928	1,710
BERKSHIRE HATHAWAY INC.	CORP	3,156,372,718	0.06%	1.66%	7.83%	13,152,589,687	1,280
THE BOEING COMPANY	CORP	3,111,632,800	0.00%	1.24%	362.03%	11,098,338,613	1,228
GENERAL ELECTRIC COMPANY	CORP	3,049,992,351	4.24%	6.53%	-8.35%	15,072,652,851	2,195
SOFTBANK GROUP CORP.	CORP	2,962,950,346	-0.73%	3.51%	15.60%	19,254,097,490	4,060
BARCLAYS BANK PLC	CORP	2,834,930,154	1.72%	4.97%	17.36%	18,100,051,618	2,052
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,817,529,861	-0.68%	0.13%	-1.49%	34,715,724,602	5,263
DAIMLER AG	CORP	2,603,902,327	1.03%	4.72%	20.09%	23,191,852,775	2,274
ROLLS-ROYCE PLC	CORP	2,550,859,659	-0.86%	0.63%	31.65%	18,955,760,690	2,374
ANHEUSER-BUSCH INBEV	CORP	2,371,634,413	-1.74%	0.99%	20.99%	15,056,040,729	1,445
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,302,206,704	-1.42%	2.61%	-0.71%	20,236,401,962	1,996
THE GOLDMAN SACHS GROUP, INC.	CORP	2,193,302,074	-0.03%	-0.06%	-14.40%	13,767,620,548	1,176
VERIZON COMMUNICATIONS INC.	CORP	2,022,967,720	-1.70%	-1.31%	73.51%	10,378,584,844	865
BNP PARIBAS	CORP	1,984,033,146	2.22%	5.01%	14.54%	19,662,291,740	2,600
BANK OF CHINA LIMITED	CORP	1,966,984,711	1.26%	-0.30%	-16.59%	15,484,019,516	1,140

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
BOC AVIATION LIMITED	CORP	153,305,000	23.83%	22.84%	0.00%	387,470,000	62
CELLNEX TELECOM, S.A.	CORP	191,464,507	23.73%	24.87%	12.43%	1,042,769,044	221
PERUSAHAAN PERSEROAN (PERSERO) PT							
PERUSAHAAN LISTRIK NEGARA	CORP	91,375,000	19.64%	15.66%	0.00%	445,125,000	66
POSTNL N.V.	CORP	131,014,629	19.49%	26.05%	-11.58%	2,368,340,451	341
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	83,500,000	17.61%	108.75%	0.00%	185,350,000	33
CHINA CINDA (HK) HOLDINGS COMPANY LIMITED	CORP	102,375,000	17.17%	7.76%	0.00%	482,625,000	70
LIMITED	CORP	115,175,000	14.97%	13.84%	0.00%	396,025,000	63
SAIPEM FINANCE INTERNATIONAL B.V.	CORP	130,762,727	-12.35%	-13.93%	-8.30%	1,309,821,999	388
PRUDENTIAL PUBLIC LIMITED COMPANY	CORP	280,992,102	11.98%	9.09%	-12.02%	2,702,793,217	724
SVENSKA CELLULOSA AKTIEBOLAGET SCA	CORP	20,446,550	11.29%	14.99%	-33.94%	220,027,720	80

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
VISTRA CORP.	CORP	521,079,200	-0.19%	2505.40%	0.00%	1,906,508,200	393
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	83,500,000	17.61%	108.75%	0.00%	185,350,000	33
FEDEX CORPORATION	CORP	41,374,393	-4.61%	75.41%	-10.38%	236,454,044	68
GARFUNKELUX HOLDCO 2 S.A.	CORP	173,029,585	5.13%	-54.06%	-53.44%	2,848,390,551	1,321
ISS A/S	CORP	21,420,119	-0.37%	51.13%	118.02%	105,872,218	27
LENDLEASE CORPORATION LIMITED	CORP	73,604,038	0.00%	48.82%	-36.08%	474,184,302	79
FOSTER'S GROUP PTY LTD	CORP	15,011,515	0.07%	45.65%	45.65%	225,869,682	35
UPM-KYMMENE OYJ	CORP	93,091,719	0.27%	35.89%	-29.95%	1,544,644,342	271
IDBI BANK LIMITED	CORP	40,955,000	-2.38%	-35.74%	-69.14%	959,195,000	231
CHORUS LIMITED	CORP	21,500,000	0.00%	28.72%	-58.96%	88,115,443	19