

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 09-18-2020)

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	3,240,375,508	0.70%	1.54%	20.42%	15,904,367,925	1,637
BERKSHIRE HATHAWAY INC.	CORP	3,048,177,073	0.26%	0.66%	2.02%	13,564,980,213	1,273
THE BOEING COMPANY	CORP	2,992,576,751	1.29%	1.53%	599.23%	10,949,689,254	1,186
SOFTBANK GROUP CORP.	CORP	2,910,931,642	-0.30%	-0.58%	20.29%	18,777,992,644	4,004
GENERAL ELECTRIC COMPANY	CORP	2,891,623,332	-2.69%	-2.67%	-15.94%	13,769,978,283	2,102
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,698,880,708	1.22%	2.42%	-11.49%	35,110,995,611	5,313
BARCLAYS BANK PLC	CORP	2,695,991,767	0.48%	12.57%	34.61%	18,296,938,567	2,084
DAIMLER AG	CORP	2,484,238,928	1.13%	1.77%	14.64%	22,307,000,858	2,199
ROLLS-ROYCE PLC	CORP	2,428,240,121	1.69%	2.97%	34.84%	17,227,367,838	2,178
ANHEUSER-BUSCH INBEV	CORP	2,315,208,111	4.15%	3.97%	16.54%	14,785,945,943	1,415
THE GOLDMAN SACHS GROUP, INC.	CORP	2,311,038,464	2.34%	1.46%	-5.85%	13,834,013,521	1,227
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,258,100,237	0.56%	2.09%	-3.03%	20,468,139,434	1,998
VERIZON COMMUNICATIONS INC.	CORP	2,092,050,720	-2.25%	-3.56%	101.97%	10,642,601,872	884
METLIFE, INC.	CORP	2,012,893,197	-0.08%	0.08%	3.40%	11,208,664,352	1,295
HSBC HOLDINGS PLC	CORP	1,991,308,436	2.42%	6.45%	61.40%	14,049,924,132	2,292

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
BANCO DO BRASIL S.A.	CORP	85,000,000	60.38%	60.38%	0.00%	162,100,000	18
BANCO BRADESCO S.A.	CORP	82,900,000	59.73%	59.73%	20.49%	144,900,000	22
MITSUBISHI CORPORATION	CORP	378,283,379	16.89%	13.78%	1.48%	1,733,503,675	370
ORACLE CORPORATION	CORP	24,835,755	12.89%	12.89%	-43.51%	36,968,870	14
EMIRATES	CORP	72,800,000	-12.08%	-12.08%	0.00%	80,050,000	10
CHINA OVERSEAS LAND & INVESTMENT LIMITED	CORP	103,800,000	10.66%	10.66%	0.00%	281,975,000	40
LIMITED	CORP	405,987,652	9.35%	8.84%	0.00%	1,109,525,304	185
SCHAEFFLER AG	CORP	119,033,517	-9.04%	-8.28%	0.00%	286,627,972	57
ACCOR	CORP	365,750,994	-8.94%	-12.45%	39.32%	4,330,544,841	573
CASINO GUICHARD-PERRACHON	CORP	507,029,647	-8.51%	-13.32%	-53.49%	10,017,083,130	1,592

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
BANCO DO BRASIL S.A.	CORP	85,000,000	60.38%	60.38%	0.00%	162,100,000	18
BANCO BRADESCO S.A.	CORP	82,900,000	59.73%	59.73%	20.49%	144,900,000	22
CROWN EUROPEAN HOLDINGS	CORP	29,847,210	0.01%	47.08%	0.00%	104,109,911	40
ALTICE FRANCE HOLDING S.A.	CORP	132,001,060	0.01%	46.35%	0.00%	1,206,671,333	649
ANTERO RESOURCES CORPORATION	CORP	19,500,800	0.00%	39.29%	0.00%	31,500,800	32
PCCW-HKT TELEPHONE LIMITED	CORP	110,868,619	0.00%	37.10%	-0.14%	779,718,619	159
QANTAS AIRWAYS LIMITED	CORP	131,524,968	0.00%	36.97%	-25.24%	1,542,244,673	375
VOLVO CAR AB	CORP	55,667,413	4.46%	31.80%	0.00%	117,354,038	46
CHINA CINDA (HK) HOLDINGS COMPANY LIMITED	CORP	110,000,000	0.00%	29.41%	0.00%	346,075,000	52
LAGARDERE SCA	CORP	94,516,168	2.58%	27.87%	71.36%	342,707,559	95