**Reference Entity** – This is a defined term in the 2003 ISDA Credit Derivatives Definitions. More practically as applied to single name, corporate credit default swaps, it is the issuer or credit for which the transaction applies and whose credit risk is being transferred from one party to another.

**Equity Ticker** – This is the ticker symbol from the primary stock exchange where the Reference Entity, its parent, or corporate entity that the market most commonly associates with the Reference Entity.

**Exchange** – This is the exchange code from the primary stock exchange where the common stock of the reference entity (or its related entity, see definition of "Reference Entity") is listed.

**Region** – This is the Markit classification for region of the Reference Entity based on its jurisdiction (where its is legally incorporated).

**Industry** – This is the industry classification for the Reference Entity based on the Industry Classification Benchmark (ICB) classification system. For more information go to: www.icbenchmark.com/.

**Notional Amount of CDS Outstanding** – The Net Notional Value from the DTCC Trade Information Warehouse for the Reference Entity. Net Notional Values are the sum of CDS contracts bought (or equivalently sold) for all Warehouse contracts in aggregate. For more information, go to: www.dtcc.com/downloads/products/derivserv/tiw_data_explanation.pdf.

**Weekly Change in Notional Amount** – Weekly change in the Net Notional Value from the DTCC Trade Information Warehouse for the Reference Entity. Refer Notional Amount of CDS Outstanding definition.

**# of CDS Contracts** – The total number of open CDS contracts for the Reference Entity according to the DTCC Trade Information Warehouse.

**Weekly Change in # of CDS Contracts –** Weekly change in the number of CDS contracts for the Reference Entity according to the DTCC Trade Information Warehouse.

**CDS Price** – This is the last observed quote by Markit Group from submitted dealer runs. The cut-off time is 4 PM EST.

**Daily Change in CDS Price –** Daily change in the CDS Price. Refer CDS Price definition.

**Units** – This reflects the pricing convention for the displayed price in the column "CDS Price". Valid values are Spread and Upfront.

> Par Spread (bps) – This is a par spread which is the spread that would cause the present value of a CDS trade to be zero for both the buyer and seller of protection at the outset of the trade.
>
> Points Upfront – This is the points upfront which along with the notional amount are the determinants of determining how much money must be exchanged between the protection buyer and protection seller at the outset of the trade based on the formula: points upfront . A positive amount indicates that the protection buyer pays the protection seller.