

Credit Default Swaps networks and systemic risk

Supplementary Information

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1 CDS dataset

- 176 time series of prices from CDS
- from 2002-01-01, to 2011-11-01
- effective time coverage from 2002-07-01 to 2011-11-01

The following table represents the list of the CDS tickers and company names. They are companies from all the Western countries mostly banks, insurances and Funds.

Ticker	Company	Ticker	Company
ACE	ACE Ltd	COFF	Capital One Financial Corp
AXA SA	AXA SA	CB	Chubb Corp/The
AEGON	Aegon NV	CI	Cigna Corp
AMG	Affiliated Managers Group Inc	CINC	Citigroup Inc
ALZ	Allianz SE	COMMERZB	Commerzbank AG
ALL	Allstate Corp/The	CWH	CommonWealth REIT

ALLY	Ally Financial Inc	RABOBK	Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands
ALPHA	Alpha Bank AE	CFC HOME	Countrywide Home Loans Inc
AXPRS	American Express Co	LCL SA	Credit Agricole SA
AIG GROUP	American International Group Inc	CRDSUI	Credit Suisse Group AG
AON	Aon Corp	CSSE	Credit Suisse USA Inc
ASN	Archstone-Smith Trust	DDR	DDR Corp
ASSGEN	Assicurazioni Generali SpA	DEN NORSE	DNB Bank ASA
AGC	Assured Guaranty Corp	DZBK	DZ Bank AG Deutsche Zentral-Genossenschaftsbank
AVB	AvalonBay Communities Inc	DANBNK	Danske Bank A/S
AVLN	Aviva PLC	DEPFA B	Depfa Bank PLC
AXS	Axis Capital Holdings Ltd	DB	Deutsche Bank AG
BAWAG	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	DEXCL	Dexia Credit Local SA
BNP	BNP Paribas SA	DO	Diamond Offshore Drilling Inc
BRE	BRE Properties Inc	DUKE RE-ALTY	Duke Realty Corp
BANCA ITALEASE	Banca Italease SpA	EFG HELLAS	EFG Eurobank Ergasias SA
BNCANT	Banca Monte dei Paschi di Siena SpA	BCMAU	ERC Ireland Finance Ltd
LAVORO	Banca Nazionale del Lavoro SpA	EOPOFF	Equity Office Properties Trust
PMIIM	Banca Popolare di Milano Scarl	EQY	Equity One Inc
BPIPL	Banco BPI SA	ERSTBK	Erste Group Bank AG

BBVASM	Banco Bilbao Vizcaya Argentaria SA	EVEREST	Everest Re Group Ltd
SABSM	Banco de Sabadell	FBANK	FCE Bank PLC
BCPPL	Banco Comercial Portugues SA	FAIRFAX FINL	Fairfax Financial Holdings Ltd
BESPL	Banco Espirito Santo SA	FNMA	Federal National Mortgage Association
PASSM	Banco Pastor SA	FRT	Federal Realty Investment Trust
BPIIM	Banco Popolare SC	FIS	Fidelity National Financial Inc/Old
POPSM	Banco Popular Espanol SA	FLEET FIN	FleetBoston Financial Corp
SANTANDER	Banco Santander SA	F CR	Ford Motor Credit Co LLC
BOFA	Bank of America Corp	FBAVP	Fortis Bank SA/NV
BKIASM	Bankia SA	BEN	Franklin Resources Inc
BKTSM	Bankinter SA	GFCFP	Gecina SA
BFCM	Banque Federative du Credit Mutuel SA	GECC	General Electric Capital Corp
BACR	Barclays Bank PLC	GNW	Genworth Financial Inc
BYLAN	Bayerische Landesbank	GS	Goldman Sachs Group Inc/The
BERKSHIRE	Berkshire Hathaway Inc	BKIR	Governor and Co of the Bank of Ireland/The
BOSTON PROPERTIES	Boston Properties Inc	LLOYDS A	HBOS PLC
BXP B	Boston Properties LP	HCP	HCP Inc
BDNTRST	Brandywine Realty Trust	HSBCF	HSBC Finance Corp
CNAFNL	CNA Financial Corp	HSHN	HSH Nordbank AG
CXGD	Caixa Geral de Depositos SA	HMSOLN	Hammerson PLC
CAJAME	Caja de Ahorros del Mediterraneo	HANRUE	Hannover Rueckversicherung AG

CAIXABF	Caja de Ahorros y Pensiones de Barcelona	HARTFORD	Hartford Financial Services Group Inc
CPT	Camden Property Trust	HCN	Health Care REIT Inc
COFF	Capital One Financial Corp	HR	Healthcare Realty Trust Inc
CB	Chubb Corp/The	HPT	Hospitality Properties Trust
IKB	IKB Deutsche Industriebank AG	SLG B	SL Green Realty Corp
ING BK	ING Bank NV	SLMA	SLM Corp
INTNED VZ	ING Verzekeringen NV	SNSSNS	SNS Bank NV
ISS	ISS Global A/S	SANTUK	Santander UK PLC
ISPIM SPA	Intesa Sanpaolo SpA	SBERB	Sberbank of Russia
JPMCC	JPMorgan Chase and Co	SPG	Simon Property Group LP
KBCBB	KBC Groep NV	SOCGEN	Societe Generale SA
KIMCO	Kimco Realty Corp	AMGEN	Springleaf Finance Corp
LBSACH	LBBW	STANLN BK	Standard Chartered Bank
HESLAN	Landesbank Hessen-Thuringen Girozentrale	SHBASS	Svenska Handelsbanken AB
LM	Legg Mason Inc	SWEDA	Swedbank AB
LRY	Liberty Property Trust	SWISSRE	Swiss Reinsurance Co Ltd
LNC	Lincoln National Corp	TRV	Travelers Cos Inc/The
LLOY	Lloyds TSB Bank PLC	UBS	UBS AG
L	Loews Corp	UDR	UDR Inc
MBI AAA	MBIA Insurance Corp	USB	US Bancorp
MBNA CORP	MBNA Corp	HVB	UniCredit Bank AG
MTG	MGIC Investment Corp	CRDIT	UniCredit SpA
MAN GROUP	Man Group PLC	ULFP	Unibail-Rodamco SE
MMC	Marsh and McLennan Cos Inc	UBIIM UN	Unione di Banche Italiane SCPA
BACRED	Mediobanca SpA	UNM	Unum Group

MER	Merrill Lynch and Co Inc	VTB BK	VTB Bank OJSC
METLIFE	MetLife Inc	WBCORP	Wachovia Corp
MS	Morgan Stanley	WRI	Weingarten Realty Investors
MUNRE	Muenchener Rueckversicherungs AG	WELLFARGO	Wells Fargo and Co
NIBCAP	NIBC Bank NV	WESTLB	WestLB AG
NWIDE	Nationwide Building Society	WTM	White Mountains Insurance Group Ltd
NATMUT	Nationwide Financial Services Inc	XL	XL Group Plc
NATIXIS	Natixis	XEL	Xcel Energy Inc
NAV	Navistar International Corp	ZURNVXINS	Zurich Insurance Co Ltd
NORDEA AB	Nordea Bank AB	SFI	iStar Financial Inc
ODYSSEY	Odyssey Re Holdings Corp		
OLDMUT	Old Mutual PLC		
ONOFII	Ono Finance II PLC		
PMI	PMI Group Inc/The		
KIM PAN	Pan Pacific Retail Properties Inc		
PFG	Principal Financial Group Inc		
AMB CO	ProLogis Inc		
PGR	Progressive Corp/The		
PRUFINL	Prudential Financial Inc		
RDN	Radian Group Inc		
RBIAV	Raiffeisen Bank International AG		
RZB	Raiffeisen Zentralbank Oesterreich AG		
REALOG	Realogy Corp		

RNR	RenaissanceRe Holdings Ltd		
RBS NV	Royal Bank Of Scotland NV		
RBOS	Royal Bank of Scotland PLC/The		

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