



# 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](http://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](http://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](http://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 07-09-2021)

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
THE BOEING COMPANY	CORP	3,441,607,307	2.49%	7.37%	19.30%	12,053,087,940	1,277
GENERAL ELECTRIC COMPANY	CORP	3,436,401,790	0.73%	2.35%	17.24%	13,352,249,576	1,970
AT&T INC.	CORP	3,406,205,883	1.17%	3.39%	1.81%	14,355,549,547	1,656
BARCLAYS BANK PLC	CORP	3,001,061,175	0.12%	-10.21%	32.69%	15,633,385,323	1,429
BERKSHIRE HATHAWAY INC.	CORP	2,967,863,921	0.00%	-1.19%	1.93%	11,453,395,215	899
ROLLS-ROYCE PLC	CORP	2,765,295,666	2.19%	-1.96%	27.21%	17,584,797,768	2,063
SOFTBANK GROUP CORP.	CORP	2,713,022,770	3.25%	-6.72%	-1.22%	17,556,881,935	3,791
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,399,156,267	2.07%	-5.35%	13.96%	18,084,621,869	1,733
THE GOLDMAN SACHS GROUP, INC.	CORP	2,390,581,921	0.42%	-2.99%	6.23%	12,382,037,516	1,082
ANHEUSER-BUSCH INBEV	CORP	2,135,220,006	-1.70%	-10.54%	3.95%	13,156,879,757	1,207
METLIFE, INC.	CORP	1,977,015,370	0.04%	1.02%	0.78%	9,404,619,396	1,222
DAIMLER AG	CORP	1,953,484,657	0.55%	-1.84%	-13.27%	20,057,476,556	1,798
VERIZON COMMUNICATIONS INC.	CORP	1,830,434,850	1.47%	-0.46%	-21.78%	8,294,867,840	812
BNP PARIBAS	CORP	1,768,669,536	-0.88%	-10.93%	1.09%	19,452,377,386	2,637
HSBC HOLDINGS PLC	CORP	1,742,165,887	0.26%	-4.35%	6.87%	16,369,808,712	2,619

## 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
FIRST DATA CORPORATION	CORP	130,244,947	38.10%	16.37%	-20.69%	453,279,894	150
RENTOKIL INITIAL PLC	CORP	123,598,240	31.04%	16.20%	42.67%	1,103,782,815	142
ADECCO GROUP AG	CORP	96,360,179	26.57%	17.99%	13.84%	1,313,229,723	207
BOC AVIATION LIMITED	CORP	89,030,000	-19.09%	-15.23%	-1.32%	552,205,000	86
CAIXABANK, S.A.	CORP	48,348,777	14.62%	7.77%	-41.38%	101,271,084	33
CHINA AOYUAN GROUP LIMITED	CORP	165,000,000	12.24%	22.22%	0.00%	200,000,000	21
FAURECIA	CORP	74,055,593	-11.60%	-23.94%	125.22%	380,283,907	194
SAIPEM FINANCE INTERNATIONAL B.V.	CORP	235,744,240	11.34%	8.28%	76.13%	2,225,642,083	584
NOVARTIS AG	CORP	122,802,325	10.84%	8.62%	111.03%	496,498,326	75
NOMURA HOLDINGS, INC.	CORP	239,478,254	10.65%	-8.07%	5.81%	766,973,236	114

## 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
AGILE GROUP HOLDINGS LIMITED	CORP	111,000,000	0.00%	85.00%	0.00%	222,000,000	18
ENTERPRISE PRODUCTS OPERATING LLC	CORP	19,175,057	0.00%	-83.95%	-86.05%	33,775,057	39
BRISA - CONCESSAO RODOVIARIA, S.A.	CORP	23,758,612	0.12%	-72.22%	-66.70%	111,903,065	25
LAFARGE	CORP	6,177,240	0.12%	-70.51%	-87.12%	25,421,715	12
CSR LIMITED	CORP	4,500,000	0.00%	-68.97%	-70.20%	42,500,000	11
BRUNSWICK CORPORATION	CORP	6,997,719	0.00%	-60.84%	-55.94%	23,868,954	16
WESFARMERS LIMITED	CORP	41,550,000	0.00%	-60.63%	-66.28%	366,016,137	81
ERSTE GROUP BANK AG	CORP	18,531,716	0.12%	-58.35%	-71.60%	32,692,249	21
BOEING CAPITAL CORPORATION	CORP	15,444,204	0.00%	-57.23%	-68.95%	50,944,204	25
SAMSUNG ELECTRONICS CO., LTD.	CORP	60,900,000	0.00%	-55.68%	-58.80%	308,950,000	76