



# 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 08-13-2021)

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	3,528,411,468	-0.16%	3.49%	20.28%	12,679,263,001	1,437
AT&T INC.	CORP	3,492,964,632	0.88%	3.13%	8.60%	14,893,231,520	1,755
GENERAL ELECTRIC COMPANY	CORP	3,460,576,383	0.46%	1.25%	17.07%	13,586,223,760	1,966
BERKSHIRE HATHAWAY INC.	CORP	2,952,682,837	-0.14%	0.03%	-1.75%	11,457,720,164	887
BARCLAYS BANK PLC	CORP	2,925,182,251	-2.66%	-2.23%	21.75%	15,755,686,533	1,446
ROLLS-ROYCE PLC	CORP	2,920,041,595	0.93%	2.77%	23.39%	18,008,735,505	2,037
SOFTBANK GROUP CORP.	CORP	2,853,180,459	1.75%	5.49%	-1.57%	18,276,236,062	3,948
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,517,600,491	0.77%	4.30%	12.82%	18,362,562,062	1,760
THE GOLDMAN SACHS GROUP, INC.	CORP	2,340,083,366	-1.02%	-1.18%	3.18%	12,702,820,768	1,121
ANHEUSER-BUSCH INBEV	CORP	2,282,459,181	2.02%	7.09%	2.52%	13,608,483,748	1,226
METLIFE, INC.	CORP	1,992,804,280	0.41%	0.75%	-0.81%	9,436,258,666	1,240
DAIMLER AG	CORP	1,941,051,951	0.51%	1.47%	-20.57%	19,984,877,071	1,815
VERIZON COMMUNICATIONS INC.	CORP	1,832,029,496	1.20%	1.49%	-16.76%	8,562,661,053	841
HSBC HOLDINGS PLC	CORP	1,799,619,109	1.11%	1.88%	-5.07%	16,596,145,282	2,643
BANK OF CHINA LIMITED	CORP	1,761,952,310	0.01%	1.90%	-16.55%	12,057,530,678	889

## 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
CIGNA CORPORATION	CORP	87,235,000	29.75%	31.71%	88.38%	302,615,000	90
AMERICAN INTERNATIONAL GROUP, INC.	CORP	804,770,369	12.55%	13.41%	-6.37%	3,435,275,547	519
BRITISH TELECOMMUNICATIONS PUBLIC LIMITED COMPANY	CORP	1,406,620,356	11.68%	15.38%	30.89%	11,864,159,481	1,347
AETNA INC.	CORP	82,805,387	-10.78%	-10.78%	-53.47%	769,012,452	140
BORGWARNER INC.	CORP	200,170,000	10.18%	16.58%	100.86%	692,480,000	187
IDBI BANK LIMITED	CORP	26,210,000	10.08%	10.08%	-52.86%	545,810,000	131
CONSTELLIUM SE	CORP	179,280,799	9.57%	13.55%	-15.63%	1,086,196,882	296
EXELON CORPORATION	CORP	394,781,000	9.12%	9.42%	-12.12%	1,914,956,784	307
RAYTHEON TECHNOLOGIES CORPORATION	CORP	661,055,500	9.08%	10.41%	108.05%	2,579,281,318	376
DELTA AIR LINES, INC.	CORP	318,805,000	8.94%	5.66%	89.06%	1,309,088,385	384

## 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
CHUBB INA HOLDINGS INC.	CORP	46,600,000	-7.55%	-43.45%	-49.09%	325,496,395	56
THE ADT SECURITY CORPORATION	CORP	193,853,000	-3.20%	36.66%	31.96%	1,276,501,200	433
POSTNL N.V.	CORP	148,089,185	0.28%	36.20%	18.37%	1,943,224,424	257
LONGFOR GROUP HOLDINGS LIMITED	CORP	68,100,000	0.00%	34.58%	0.00%	153,700,000	18
CIGNA CORPORATION	CORP	87,235,000	29.75%	31.71%	88.38%	302,615,000	90
ANTERO RESOURCES CORPORATION	CORP	61,000,800	0.00%	27.08%	335.72%	181,240,800	110
FEDEX CORPORATION	CORP	150,823,810	5.60%	24.85%	418.52%	423,863,810	119
ORACLE CORPORATION	CORP	138,444,000	6.13%	22.71%	529.29%	419,377,464	133
SYNLAB UNSECURED BONDCO PLC	CORP	78,532,679	0.28%	21.89%	-20.58%	739,577,750	260
NETFLIX, INC.	CORP	165,175,000	0.00%	19.11%	-9.86%	647,302,794	382