



# 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 <https://www.dtcc.com/forms/dtcc-data-services-cds-kinetics>. 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 04-08-2022)

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	3,783,629,007	-0.04%	-3.37%	23.42%	16,520,216,164	1,836
SOFTBANK GROUP CORP.	CORP	3,369,266,146	0.00%	-0.74%	18.94%	18,991,537,324	4,655
GENERAL ELECTRIC COMPANY	CORP	3,282,548,758	-0.87%	-1.66%	9.24%	13,029,451,867	2,041
BARCLAYS BANK PLC	CORP	3,058,358,531	-1.25%	-3.73%	-8.45%	15,250,760,477	1,411
ROLLS-ROYCE PLC	CORP	2,774,093,555	-1.69%	-0.01%	1.76%	19,813,712,327	2,246
THE BOEING COMPANY	CORP	2,753,229,881	-0.22%	-2.41%	-2.60%	10,810,205,548	1,545
VERIZON COMMUNICATIONS INC.	CORP	2,560,012,777	-1.02%	5.80%	54.45%	11,647,000,321	1,107
BERKSHIRE HATHAWAY INC.	CORP	2,449,327,409	-1.35%	-1.33%	-19.62%	10,180,759,497	785
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,442,942,903	1.16%	1.92%	2.75%	19,854,725,532	1,956
BANK OF AMERICA CORPORATION	CORP	2,388,109,197	-0.66%	0.06%	37.23%	10,211,681,658	793
NATURGY ENERGY GROUP, S.A.	CORP	2,312,940,898	-1.82%	-6.71%	77.63%	10,698,565,721	775
ANHEUSER-BUSCH INBEV	CORP	2,276,250,556	-1.78%	4.30%	-1.93%	13,179,416,011	1,248
BNP PARIBAS	CORP	2,145,263,466	-0.15%	6.99%	15.96%	22,527,723,710	2,895
THE GOLDMAN SACHS GROUP, INC.	CORP	2,115,204,726	-0.87%	-0.64%	-3.41%	12,501,086,370	1,083
HSBC HOLDINGS PLC	CORP	1,935,268,216	-2.20%	-0.77%	5.75%	18,425,929,588	3,027

## 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
SUNAC CHINA HOLDINGS LIMITED	CORP	64,000,000	-38.46%	-35.35%	0.00%	130,000,000	20
SEALED AIR CORPORATION	CORP	255,692,441	-20.02%	-12.51%	-36.47%	1,953,954,641	441
MBIA INSURANCE CORPORATION	CORP	60,765,999	-17.65%	-12.59%	-27.34%	398,200,000	119
TRANSDIGM INC.	CORP	176,365,000	-14.69%	-12.41%	-2.77%	1,358,373,000	765
ALTICE FRANCE	CORP	768,611,087	-14.12%	-12.71%	-40.07%	8,011,137,402	1,492
RELIANCE INDUSTRIES LIMITED	CORP	360,700,000	12.47%	0.00%	14.42%	2,074,374,000	378
HONDA MOTOR CO., LTD.	CORP	294,991,924	10.77%	5.87%	69.50%	1,078,401,194	263
TOYOTA MOTOR CORPORATION	CORP	586,098,405	9.90%	21.36%	32.84%	2,603,385,802	483
ENBW ENERGIE BADEN-WUERTTEMBERG AG	CORP	362,777,293	8.84%	32.25%	51.88%	2,394,341,533	297
FORD MOTOR CREDIT COMPANY LLC	CORP	1,016,002,529	8.73%	50.99%	82.53%	4,055,669,399	560

## 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
TRUST F/1401	CORP	24,800,000	0.00%	-66.45%	0.00%	24,800,000	27
FORD MOTOR CREDIT COMPANY LLC	CORP	1,016,002,529	8.73%	50.99%	82.53%	4,055,669,399	560
DANONE	CORP	681,585,079	0.29%	36.31%	56.67%	4,626,196,679	526
ABBOTT LABORATORIES	CORP	49,432,106	0.00%	35.43%	-38.47%	68,553,491	28
SUNAC CHINA HOLDINGS LIMITED	CORP	64,000,000	-38.46%	-35.35%	0.00%	130,000,000	20
OVERSEA-CHINESE BANKING CORPORATION LIMITED	CORP	95,750,000	0.00%	35.34%	-28.87%	692,925,000	162
COUNTRY GARDEN HOLDINGS COMPANY LIMITED	CORP	81,300,000	0.00%	-32.64%	-84.32%	180,000,000	54
ORACLE CORPORATION	CORP	384,220,000	3.25%	32.53%	328.77%	1,804,926,392	353
ENBW ENERGIE BADEN-WUERTTEMBERG AG	CORP	362,777,293	8.84%	32.25%	51.88%	2,394,341,533	297
VISTRA OPERATIONS COMPANY LLC	CORP	180,025,000	4.48%	30.76%	341.24%	564,400,000	129