



# 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 09-03-2021)

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	3,546,583,328	0.05%	0.35%	19.67%	12,526,262,175	1,353
AT&T INC.	CORP	3,484,289,483	-0.12%	0.63%	8.95%	14,557,018,171	1,682
GENERAL ELECTRIC COMPANY	CORP	3,448,507,637	0.20%	0.11%	15.87%	13,203,588,345	1,905
BARCLAYS BANK PLC	CORP	3,085,205,556	0.84%	2.66%	28.97%	16,267,228,743	1,437
BERKSHIRE HATHAWAY INC.	CORP	2,952,664,556	0.00%	-0.14%	-2.49%	11,374,699,867	845
SOFTBANK GROUP CORP.	CORP	2,940,382,076	0.31%	4.86%	0.38%	18,627,662,116	4,062
ROLLS-ROYCE PLC	CORP	2,934,901,502	0.68%	1.44%	23.03%	19,050,946,242	2,026
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,549,373,356	1.41%	2.04%	14.50%	18,634,574,784	1,759
THE GOLDMAN SACHS GROUP, INC.	CORP	2,305,477,821	0.25%	-2.48%	1.43%	12,505,031,087	1,081
ANHEUSER-BUSCH INBEV	CORP	2,299,601,751	0.08%	2.78%	4.71%	13,765,341,408	1,213
METLIFE, INC.	CORP	1,992,533,875	0.36%	0.39%	-1.23%	9,199,945,881	1,193
DAIMLER AG	CORP	1,951,620,287	0.43%	1.06%	-20.23%	19,949,921,732	1,797
VERIZON COMMUNICATIONS INC.	CORP	1,818,624,684	-0.06%	0.46%	-14.02%	8,392,674,743	781
BANK OF CHINA LIMITED	CORP	1,792,117,936	0.09%	1.73%	-7.97%	12,242,769,829	894
HSBC HOLDINGS PLC	CORP	1,775,615,052	1.15%	-0.24%	-9.02%	16,541,416,616	2,582

## 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
BROOKFIELD ASSET MANAGEMENT INC.	CORP	230,900,000	60.46%	60.46%	0.00%	285,900,000	19
CAPGEMINI	CORP	40,217,642	59.60%	60.06%	17.04%	194,728,942	66
CHINA NATIONAL CHEMICAL CORPORATION LIMITED	CORP	301,460,571	24.38%	-0.28%	-18.81%	1,187,881,165	179
POSCO	CORP	359,505,000	16.27%	23.43%	23.78%	2,522,830,000	245
FAURECIA	CORP	112,102,152	10.65%	33.23%	241.89%	436,013,101	193
ALIBABA GROUP HOLDING LIMITED	CORP	601,450,000	10.29%	29.82%	122.10%	2,377,336,000	403
SCHAEFFLER AG	CORP	208,029,025	10.07%	16.23%	61.98%	532,056,846	137
NORDSTROM, INC.	CORP	923,473,540	9.82%	8.54%	-14.69%	3,576,208,003	739
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	38,600,000	-9.39%	-6.76%	0.00%	369,800,000	53
BOUYGUES	CORP	424,591,814	9.32%	9.43%	-0.52%	3,799,514,068	424

## 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
BROOKFIELD ASSET MANAGEMENT INC.	CORP	230,900,000	60.46%	60.46%	0.00%	285,900,000	19
CAPGEMINI	CORP	40,217,642	59.60%	60.06%	17.04%	194,728,942	66
TENCENT HOLDINGS LIMITED	CORP	472,637,000	2.58%	46.72%	64.55%	2,034,646,000	339
FAURECIA	CORP	112,102,152	10.65%	33.23%	241.89%	436,013,101	193
ALIBABA GROUP HOLDING LIMITED	CORP	601,450,000	10.29%	29.82%	122.10%	2,377,336,000	403
CIGNA CORPORATION	CORP	87,235,000	0.00%	29.75%	73.40%	294,615,000	75
BAIDU, INC.	CORP	239,450,000	-2.05%	24.84%	7.62%	916,400,000	210
POSCO	CORP	359,505,000	16.27%	23.43%	23.78%	2,522,830,000	245
VINCI	CORP	656,449,207	-3.21%	21.13%	22.63%	4,087,675,842	418
CHINA AOYUAN GROUP LIMITED	CORP	230,000,000	6.98%	21.05%	119.05%	265,000,000	24