



# 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 09-17-2021)

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	3,583,902,404	1.38%	1.07%	19.76%	13,238,473,679	1,558
GENERAL ELECTRIC COMPANY	CORP	3,512,733,004	2.25%	1.80%	21.48%	14,031,259,772	2,050
AT&T INC.	CORP	3,463,559,550	-0.27%	-1.09%	6.89%	14,787,674,926	1,704
BARCLAYS BANK PLC	CORP	3,046,769,018	-0.72%	0.32%	13.01%	16,332,374,142	1,445
SOFTBANK GROUP CORP.	CORP	2,995,029,678	0.31%	2.98%	2.89%	18,895,369,935	4,122
BERKSHIRE HATHAWAY INC.	CORP	2,929,698,088	-0.78%	-0.78%	-3.89%	11,651,467,765	863
ROLLS-ROYCE PLC	CORP	2,877,523,975	-1.21%	-0.85%	18.50%	19,469,388,879	2,084
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,485,874,963	-1.51%	-0.46%	10.09%	18,992,238,303	1,808
ANHEUSER-BUSCH INBEV	CORP	2,293,282,690	-2.50%	0.90%	-0.95%	14,197,824,986	1,251
THE GOLDMAN SACHS GROUP, INC.	CORP	2,236,969,589	-1.25%	-4.18%	-3.21%	13,491,725,577	1,146
METLIFE, INC.	CORP	1,993,892,875	0.27%	-0.53%	-0.94%	9,295,654,881	1,213
DAIMLER AG	CORP	1,894,152,975	-2.23%	-1.79%	-23.75%	20,160,257,356	1,829
VERIZON COMMUNICATIONS INC.	CORP	1,788,961,556	-1.49%	-1.73%	-14.49%	8,529,317,050	784
BNP PARIBAS	CORP	1,788,352,351	-0.24%	4.30%	-6.43%	20,214,544,279	2,623
BANK OF CHINA LIMITED	CORP	1,771,970,397	-1.10%	-1.00%	-8.94%	12,411,254,751	900

## 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
QANTAS AIRWAYS LIMITED	CORP	99,753,967	-28.74%	-28.74%	-24.16%	1,297,429,328	279
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	58,451,979	24.20%	25.35%	173.94%	941,764,657	170
ORACLE CORPORATION	CORP	165,174,000	22.30%	12.02%	565.07%	527,105,516	137
TK ELEVATOR HOLDCO GMBH	CORP	29,072,357	21.30%	0.20%	0.00%	34,349,711	29
RENTOKIL INITIAL PLC	CORP	99,059,850	-18.81%	-19.96%	26.24%	1,216,924,747	155
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI	CORP	582,283,242	18.52%	3.22%	-22.70%	9,609,381,987	1,339
FAURECIA	CORP	148,692,393	13.62%	56.77%	353.22%	522,543,689	228
MONITCHEM HOLDCO 3 S.A.	CORP	157,793,012	12.26%	8.79%	35.45%	1,223,054,446	386
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	CORP	1,071,663,094	-11.37%	-9.27%	-20.48%	11,212,525,258	1,151
EDP FINANCE B.V.	CORP	433,861,267	11.33%	17.58%	5.63%	2,007,228,219	420

## 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
CAPGEMINI	CORP	54,372,289	-0.72%	117.46%	58.13%	265,581,971	69
BROOKFIELD ASSET MANAGEMENT INC.	CORP	230,900,000	0.00%	60.46%	0.00%	285,900,000	19
FAURECIA	CORP	148,692,393	13.62%	56.77%	353.22%	522,543,689	228
POSCO	CORP	379,505,000	2.71%	34.73%	30.67%	2,522,830,000	245
ALIBABA GROUP HOLDING LIMITED	CORP	651,450,000	0.00%	31.49%	151.23%	2,457,336,000	408
QANTAS AIRWAYS LIMITED	CORP	99,753,967	-28.74%	-28.74%	-24.16%	1,297,429,328	279
ADLER REAL ESTATE AKTIENGESELLSCHAFT	CORP	459,095,714	7.68%	26.90%	165.58%	1,820,592,457	640
SWEDISH MATCH AB	CORP	23,542,863	-0.72%	25.99%	-37.05%	102,591,768	29
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	58,451,979	24.20%	25.35%	173.94%	941,764,657	170
CHINA NATIONAL CHEMICAL CORPORATION LIMITED	CORP	302,896,877	0.50%	25.04%	-25.39%	1,193,738,841	181