



# 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 11-12-2021)

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
AT&T INC.	CORP	3,677,223,538	1.35%	7.36%	8.40%	15,325,350,993	1,799
GENERAL ELECTRIC COMPANY	CORP	3,407,652,977	-0.37%	0.43%	11.73%	14,391,070,610	2,157
THE BOEING COMPANY	CORP	3,300,721,311	0.13%	0.28%	6.08%	12,260,052,229	1,621
SOFTBANK GROUP CORP.	CORP	3,207,246,605	0.58%	7.53%	8.25%	19,026,863,101	4,223
BARCLAYS BANK PLC	CORP	2,885,554,345	-2.13%	-3.74%	1.79%	16,433,409,902	1,484
BERKSHIRE HATHAWAY INC.	CORP	2,803,572,500	0.01%	-0.03%	-11.18%	11,085,140,212	853
ROLLS-ROYCE PLC	CORP	2,795,750,291	-0.60%	-5.35%	9.60%	19,386,781,730	2,172
ANHEUSER-BUSCH INBEV	CORP	2,427,216,182	6.77%	6.08%	2.34%	15,284,156,198	1,311
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,424,061,646	-0.22%	-3.16%	5.29%	18,893,397,257	1,840
THE GOLDMAN SACHS GROUP, INC.	CORP	2,380,035,902	-1.07%	-0.04%	8.51%	13,550,644,369	1,127
VERIZON COMMUNICATIONS INC.	CORP	2,191,909,677	1.21%	7.29%	8.35%	9,620,705,631	1,031
NATURGY ENERGY GROUP, S.A.	CORP	2,054,508,113	-0.74%	3.47%	63.88%	8,690,389,206	702
ELECTRICITE DE FRANCE	CORP	1,931,227,655	-1.16%	5.81%	41.29%	16,086,155,726	1,246
METLIFE, INC.	CORP	1,919,794,864	0.29%	1.47%	1.47%	9,310,466,066	1,208
DAIMLER AG	CORP	1,901,560,759	-0.78%	-0.20%	-26.97%	19,875,269,300	1,852

## 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
SUNRISE COMMUNICATIONS HOLDINGS S.A.	CORP	231,862,916	97.18%	96.57%	-23.29%	1,012,565,559	284
WIND ACQUISITION FINANCE S.A.	CORP	222,256,563	38.38%	-0.39%	-20.82%	1,611,179,226	281
WIND TRE S.P.A.	CORP	55,253,157	-22.89%	-23.09%	-67.14%	1,166,327,512	320
SYNLAB UNSECURED BONDCO PLC	CORP	83,384,835	17.06%	16.70%	-23.10%	742,737,582	218
CARE UK SOCIAL CARE LIMITED	CORP	29,634,399	15.08%	14.72%	0.00%	499,067,404	178
MATTERHORN TELECOM HOLDING S.A.	CORP	195,436,182	14.54%	15.75%	-41.58%	1,474,705,533	527
HAPAG-LLOYD AKTIENGESELLSCHAFT	CORP	194,225,974	14.03%	24.97%	-35.58%	1,907,637,648	524
LADBROKES CORAL GROUP LIMITED	CORP	349,358,929	13.96%	18.26%	-6.55%	2,590,634,872	553
ICELAND BONDCO PLC	CORP	177,323,094	-13.38%	-14.17%	-8.37%	1,994,957,228	700
SUPERVALU INC.	CORP	189,672,631	-12.96%	-10.44%	-26.40%	741,068,948	185

## 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
SUNRISE COMMUNICATIONS HOLDINGS S.A.	CORP	231,862,916	97.18%	96.57%	-23.29%	1,012,565,559	284
VISTRA OPERATIONS COMPANY LLC	CORP	113,175,000	7.99%	51.71%	425.78%	291,250,000	89
LVMH MOET HENNESSY LOUIS VUITTON	CORP	872,713,406	-1.08%	44.84%	54.11%	4,824,612,254	462
TEOLLISUUDEN VOIMA OYJ	CORP	20,597,323	11.29%	36.54%	58.22%	85,021,173	37
UNILEVER PLC	CORP	298,282,645	-0.98%	32.74%	0.00%	2,207,995,243	377
HEATHROW FUNDING LIMITED	CORP	207,408,173	-1.80%	31.82%	-46.84%	2,197,909,751	339
GLAXOSMITHKLINE PLC	CORP	572,897,135	0.15%	29.86%	45.03%	3,918,409,041	344
CIRSA FINANCE INTERNATIONAL S.A R.L.	CORP	24,030,210	9.34%	29.43%	0.00%	39,409,543	27
INTERNATIONAL CONSOLIDATED AIRLINES	CORP	55,498,341	3.18%	29.27%	0.00%	77,239,958	17
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	82,780,645	3.20%	28.91%	219.26%	986,456,044	179