



# 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 12-17-2021)

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
AT&T INC.	CORP	4,069,406,249	0.31%	6.53%	15.47%	16,646,423,792	1,905
BARCLAYS BANK PLC	CORP	3,898,164,192	10.04%	36.96%	10.92%	17,997,941,777	1,681
THE BOEING COMPANY	CORP	3,454,033,683	3.37%	4.29%	11.92%	12,268,432,874	1,729
GENERAL ELECTRIC COMPANY	CORP	3,420,068,277	0.08%	0.30%	3.47%	14,151,267,202	2,133
SOFTBANK GROUP CORP.	CORP	3,402,113,495	-0.49%	4.36%	7.03%	19,653,032,668	4,357
ROLLS-ROYCE PLC	CORP	2,934,658,978	0.00%	6.09%	8.44%	19,477,970,440	2,157
BERKSHIRE HATHAWAY INC.	CORP	2,789,383,354	0.19%	-0.62%	-10.61%	11,035,617,197	850
BANK OF AMERICA CORPORATION	CORP	2,588,402,743	7.34%	36.81%	27.53%	10,022,096,980	838
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,521,867,720	3.80%	4.77%	-10.30%	19,585,222,787	1,877
ANHEUSER-BUSCH INBEV	CORP	2,511,474,465	-0.35%	1.96%	-5.48%	14,302,647,626	1,304
THE GOLDMAN SACHS GROUP, INC.	CORP	2,442,659,377	1.78%	3.36%	9.60%	13,623,366,522	1,128
VERIZON COMMUNICATIONS INC.	CORP	2,315,565,123	-0.06%	5.33%	24.02%	9,965,107,459	993
NATURGY ENERGY GROUP, S.A.	CORP	2,279,960,226	3.69%	11.15%	73.48%	9,255,445,845	708
BNP PARIBAS	CORP	2,144,885,810	2.78%	22.98%	-4.05%	22,339,108,152	2,907
JPMORGAN CHASE & CO.	CORP	2,066,539,904	-0.37%	10.95%	15.55%	9,203,011,721	689

## 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
SKANDINAVISKA ENSKILDA BANKEN AB	CORP	212,478,925	80.55%	81.02%	-6.50%	359,752,677	25
THE COCA-COLA COMPANY	CORP	62,372,681	47.12%	47.15%	16.58%	226,528,902	25
CHEVRON CORPORATION	CORP	74,445,456	36.73%	36.73%	39.95%	182,822,544	46
ORACLE CORPORATION	CORP	227,777,101	30.29%	6.96%	222.74%	979,469,769	217
NATWEST MARKETS PLC	CORP	695,913,053	28.99%	33.96%	12.61%	7,694,613,501	1,014
CARE UK SOCIAL CARE LIMITED	CORP	26,641,373	-20.72%	-8.15%	0.00%	527,639,125	186
TRIONISTA HOLDCO GMBH	CORP	18,775,155	-19.85%	-0.39%	-39.71%	163,911,752	60
POSTNL N.V.	CORP	206,436,204	14.91%	18.86%	42.65%	2,183,941,108	314
SYNLAB UNSECURED BONDCO PLC	CORP	80,112,425	-11.91%	1.14%	-16.83%	762,342,191	227
SABRE HOLDINGS CORPORATION	CORP	121,965,000	-10.95%	-12.23%	-50.92%	669,842,200	583

## 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
SKANDINAVISKA ENSKILDA BANKEN AB	CORP	212,478,925	80.55%	81.02%	-6.50%	359,752,677	25
ANA HOLDINGS INC.	CORP	584,400,930	4.52%	49.29%	7.79%	2,901,655,132	651
THE COCA-COLA COMPANY	CORP	62,372,681	47.12%	47.15%	16.58%	226,528,902	25
BARCLAYS BANK PLC	CORP	3,898,164,192	10.04%	36.96%	10.92%	17,997,941,777	1,681
BANK OF AMERICA CORPORATION	CORP	2,588,402,743	7.34%	36.81%	27.53%	10,022,096,980	838
CHEVRON CORPORATION	CORP	74,445,456	36.73%	36.73%	39.95%	182,822,544	46
NATWEST MARKETS PLC	CORP	695,913,053	28.99%	33.96%	12.61%	7,694,613,501	1,014
HP INC.	CORP	658,369,578	3.85%	23.58%	7.24%	3,462,083,336	446
WIND ACQUISITION FINANCE S.A.	CORP	167,060,151	-0.65%	-23.03%	-40.96%	1,704,069,149	278
BNP PARIBAS	CORP	2,144,885,810	2.78%	22.98%	-4.05%	22,339,108,152	2,907