



# 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 01-14-2022)

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	3,942,659,849	0.09%	-3.11%	29.43%	16,154,586,909	1,852
GENERAL ELECTRIC COMPANY	CORP	3,397,168,823	1.00%	-0.67%	25.31%	13,362,448,492	2,051
SOFTBANK GROUP CORP.	CORP	3,359,838,184	1.87%	-1.24%	8.29%	19,012,822,887	4,231
BARCLAYS BANK PLC	CORP	3,334,154,236	1.07%	-14.47%	24.04%	15,831,482,876	1,402
THE BOEING COMPANY	CORP	2,880,099,128	0.23%	-16.62%	2.70%	10,411,139,053	1,551
ROLLS-ROYCE PLC	CORP	2,870,511,138	0.48%	-2.19%	4.64%	18,685,393,814	2,029
NATURGY ENERGY GROUP, S.A.	CORP	2,480,284,167	2.32%	8.79%	106.92%	9,432,807,404	671
BERKSHIRE HATHAWAY INC.	CORP	2,444,940,738	-0.03%	-12.35%	-20.62%	9,958,724,914	761
VERIZON COMMUNICATIONS INC.	CORP	2,349,425,202	-1.00%	1.46%	43.65%	9,796,070,852	989
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,320,630,751	-0.81%	-7.98%	3.45%	17,938,907,876	1,847
ANHEUSER-BUSCH INBEV	CORP	2,275,280,788	-0.31%	-9.40%	-5.11%	12,845,196,127	1,210
BANK OF AMERICA CORPORATION	CORP	2,255,534,127	1.09%	-12.86%	32.31%	9,177,423,305	784
THE GOLDMAN SACHS GROUP, INC.	CORP	2,131,135,855	0.53%	-12.75%	5.14%	12,006,176,734	993
BNP PARIBAS	CORP	1,955,150,145	-1.88%	-8.85%	0.97%	21,350,267,902	2,674
HSBC HOLDINGS PLC	CORP	1,902,855,765	0.95%	-1.47%	1.07%	17,993,546,156	2,859

## 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
TURKIYE GARANTI BANKASI A.S.	CORP	9,910,703	33.62%	0.00%	0.00%	34,110,703	17
TATE & LYLE PUBLIC LIMITED COMPANY	CORP	87,965,369	32.53%	20.41%	16.67%	1,177,738,726	181
SCHAEFFLER FINANCE B.V.	CORP	60,313,057	-23.34%	-43.84%	-71.61%	1,812,998,075	231
STATE OIL COMPANY OF THE AZERBAIJAN	CORP	45,000,000	19.05%	0.00%	0.00%	45,000,000	32
ADLER REAL ESTATE AKTIENGESELLSCHAFT	CORP	415,092,822	16.09%	8.98%	115.76%	2,586,002,024	987
MARATHON OIL CORPORATION	CORP	52,946,224	-15.89%	-30.74%	-34.73%	289,193,876	74
NATIONAL GRID PLC	CORP	539,050,438	13.05%	-8.55%	-1.94%	4,113,003,965	355
ZIGGO BOND COMPANY B.V.	CORP	404,559,345	10.88%	-15.10%	-16.08%	4,060,073,805	937
VISTRA OPERATIONS COMPANY LLC	CORP	132,300,000	9.52%	13.88%	654.92%	325,750,000	108
LOXAM	CORP	203,843,417	9.27%	1.62%	14.86%	2,495,153,908	909

## 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
CHEVRON CORPORATION	CORP	201,850,000	0.00%	171.14%	312.40%	303,572,544	45
EXXON MOBIL CORPORATION	CORP	178,845,000	0.00%	87.32%	264.43%	268,845,000	17
LEVI STRAUSS & CO.	CORP	4,653,201	0.00%	-82.83%	-85.35%	54,606,402	20
CA, INC.	CORP	6,300,000	0.00%	-70.42%	-71.75%	15,600,000	10
SAFeway LIMITED	CORP	32,964,519	0.48%	-68.97%	-72.47%	278,226,505	89
VISTRA CORP.	CORP	117,285,200	0.00%	-59.27%	-65.50%	624,349,200	224
GATX CORPORATION	CORP	5,000,000	0.00%	-56.52%	-41.18%	22,000,000	12
THE WHARF (HOLDINGS) LIMITED	CORP	10,000,000	0.00%	-56.52%	-71.64%	115,240,733	13
INEOS GROUP HOLDINGS LIMITED	CORP	4,108,653	0.48%	-55.43%	-70.92%	110,134,672	30
INEOS GROUP HOLDINGS S.A.	CORP	149,706,891	2.04%	-55.30%	-69.56%	2,096,513,214	641