



# 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 Sovereign Reference Entities by Net Notional (Week Ending 04-07-2023)							
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
PEOPLE'S REPUBLIC OF CHINA	SOV	8,599,953,877	2.76%	-0.93%	-7.86%	82,520,304,923	3,485
REPUBLIC OF ITALY	SOV	8,063,908,817	-1.02%	-1.63%	-11.99%	155,489,053,629	5,838
REPUBLIC OF KOREA	SOV	7,930,361,189	-0.08%	0.27%	-16.42%	89,721,374,636	2,883
UNITED MEXICAN STATES	SOV	7,167,847,852	2.69%	0.83%	-9.28%	63,587,443,634	6,883
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,148,481,766	6.15%	6.11%	-1.61%	59,622,572,467	5,310
UNITED STATES OF AMERICA	SOV	5,089,776,943	-2.22%	-7.99%	417.97%	11,795,501,167	707
FRENCH REPUBLIC	SOV	4,878,864,172	-0.56%	-4.04%	-7.99%	41,142,169,627	1,477
REPUBLIC OF SOUTH AFRICA	SOV	4,672,996,937	3.74%	0.43%	14.33%	56,421,441,075	5,804
REPUBLIC OF TURKEY	SOV	4,464,796,704	5.26%	1.82%	-20.08%	58,856,064,452	5,314
KINGDOM OF SAUDI ARABIA	SOV	4,092,273,175	-2.47%	-6.17%	14.03%	29,426,216,505	1,834
REPUBLIC OF INDONESIA	SOV	3,508,107,345	1.68%	4.07%	4.52%	46,214,680,039	3,504
JAPAN	SOV	3,114,602,310	0.97%	-0.98%	-2.93%	19,721,679,549	1,330
REPUBLIC OF CHILE	SOV	2,971,153,892	-0.44%	3.46%	48.98%	21,529,720,836	1,942
REPUBLIC OF COLOMBIA	SOV	2,883,574,620	-0.77%	0.89%	-7.60%	26,772,181,873	3,808
COMMONWEALTH OF AUSTRALIA	SOV	2,603,212,878	0.20%	-1.55%	-11.93%	15,898,687,670	581

Top 15 Corporate Reference Entities by Net Notional (Week Ending 04-07-2023)							
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	4,663,393,763	-0.78%	-3.54%	19.38%	20,875,857,687	2,150
VERIZON COMMUNICATIONS INC.	CORP	4,172,974,369	0.74%	0.56%	28.30%	17,980,815,021	1,941
BARCLAYS BANK PLC	CORP	3,492,785,373	-0.88%	-2.31%	13.53%	15,444,723,351	1,237
BANK OF AMERICA CORPORATION	CORP	3,377,003,111	-4.60%	-15.35%	44.46%	12,806,597,877	903
SOFTBANK GROUP CORP.	CORP	2,992,615,690	1.44%	3.10%	-11.77%	18,022,468,181	4,964
GENERAL ELECTRIC COMPANY	CORP	2,932,080,712	1.30%	1.33%	-11.09%	11,899,408,854	1,926
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,841,860,570	-0.73%	-2.08%	13.79%	24,347,515,038	2,449
THE BOEING COMPANY	CORP	2,401,863,407	0.12%	0.95%	-19.18%	10,857,595,405	1,495
THE GOLDMAN SACHS GROUP, INC.	CORP	2,387,794,045	-0.31%	-6.88%	13.49%	13,573,058,716	1,266
ROLLS-ROYCE PLC	CORP	2,312,556,637	0.34%	1.44%	-14.21%	18,990,688,389	1,934
WALMART INC.	CORP	2,277,282,800	-1.00%	-2.81%	102.41%	9,924,001,802	687
BP P.L.C.	CORP	2,242,099,184	-0.19%	-0.83%	15.31%	19,446,843,402	1,621
THE PROCTER & GAMBLE COMPANY	CORP	2,176,223,360	-0.06%	-0.78%	55.46%	9,093,258,333	638
JPMORGAN CHASE & CO.	CORP	2,155,183,430	-0.82%	-1.10%	21.33%	9,302,553,210	712
MORGAN STANLEY	CORP	2,144,882,348	-0.54%	-1.76%	19.06%	10,606,479,020	1,131

Top 10 Sovereign 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
DOMINICAN REPUBLIC	SOV	42,000,000	-16.00%	13.51%	0.00%	80,770,000	21
REPUBLIC OF PERU	SOV	1,622,685,679	6.55%	2.03%	2.10%	12,182,531,243	1,688
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,148,481,766	6.15%	6.11%	-1.61%	59,622,572,467	5,310
REPUBLIC OF CROATIA	SOV	102,048,550	5.40%	6.91%	-33.27%	1,848,406,381	64
REPUBLIC OF TURKEY	SOV	4,464,796,704	5.26%	1.82%	-20.08%	58,856,064,452	5,314
MALAYSIA	SOV	1,814,042,833	4.50%	2.12%	-15.19%	23,052,514,634	1,710
REPUBLIC OF SOUTH AFRICA	SOV	4,672,996,937	3.74%	0.43%	14.33%	56,421,441,075	5,804
ARAB REPUBLIC OF EGYPT	SOV	447,739,014	3.06%	-2.30%	37.10%	3,019,656,336	724
PEOPLE'S REPUBLIC OF CHINA	SOV	8,599,953,877	2.76%	-0.93%	-7.86%	82,520,304,923	3,485
UNITED MEXICAN STATES	SOV	7,167,847,852	2.69%	0.83%	-9.28%	63,587,443,634	6,883

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
ABBOTT LABORATORIES	CORP	30,916,373	-61.73%	-61.73%	-37.28%	44,916,373	23
WOOLWORTHS GROUP LIMITED	CORP	12,430,000	-39.95%	-39.95%	-23.88%	115,770,000	34
COMMSCOPE, INC.	CORP	14,500,000	-27.50%	-39.58%	0.00%	23,500,000	12
SVENSKA HANDELSBANKEN AB	CORP	81,531,237	-23.29%	-27.54%	-25.76%	375,641,467	71
CIRSA FINANCE INTERNACIONAL S.A R.L.	CORP	16,533,393	14.44%	14.24%	-32.35%	103,611,867	50
SERVICE PROPERTIES TRUST	CORP	18,500,000	12.12%	-15.91%	0.00%	30,500,000	15
BANCO BPM SOCIETA' PER AZIONI	CORP	50,326,561	11.41%	11.22%	-37.49%	247,017,504	124
FRONTIER COMMUNICATIONS HOLDINGS, LLC	CORP	33,000,000	-10.81%	-24.83%	0.00%	79,600,000	42
DBS BANK LTD.	CORP	103,977,000	-10.73%	-13.70%	-17.48%	1,770,627,000	310
PANASONIC HOLDINGS CORPORATION	CORP	43,638,698	-10.24%	7.60%	0.00%	146,666,087	85

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DOMINICAN REPUBLIC	SOV	42,000,000	-16.00%	13.51%	0.00%	80,770,000	21
STATE OF ISRAEL	SOV	284,766,667	0.00%	-12.59%	-12.05%	1,703,115,846	210
UNITED STATES OF AMERICA	SOV	5,089,776,943	-2.22%	-7.99%	417.97%	11,795,501,167	707
REPUBLIC OF PANAMA	SOV	599,478,171	1.90%	7.88%	11.60%	3,915,284,734	649
REPUBLIC OF CROATIA	SOV	102,048,550	5.40%	6.91%	-33.27%	1,848,406,381	54
KINGDOM OF SAUDI ARABIA	SOV	4,092,273,175	-2.47%	-6.17%	14.03%	29,426,216,505	1,834
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,148,481,766	6.15%	6.11%	-1.61%	59,622,572,467	5,310
REPUBLIC OF THE PHILIPPINES	SOV	1,335,533,628	-1.09%	5.30%	-25.86%	19,909,336,528	1,903
ARGENTINE REPUBLIC	SOV	253,004,489	0.00%	-4.96%	-37.29%	2,803,171,958	1,032
REPUBLIC OF KAZAKHSTAN	SOV	206,008,000	0.00%	-4.63%	-0.77%	997,556,000	149

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ABBOTT LABORATORIES	CORP	30,916,373	-61.73%	-61.73%	-37.28%	44,916,373	23
WOOLWORTHS GROUP LIMITED	CORP	12,430,000	-39.95%	-39.95%	-23.88%	115,770,000	34
COMMSCOPE, INC.	CORP	14,500,000	-27.50%	-39.58%	0.00%	23,500,000	12
NORDEA BANK ABP	CORP	71,756,226	-0.68%	-17.18%	-29.30%	241,098,735	43
DISH DISH CORPORATION	CORP	573,300,634	8.52%	33.86%	-0.19%	2,482,834,379	880
CHUBB INA HOLDINGS INC.	CORP	14,896,395	0.00%	33.05%	-48.98%	37,996,395	15
SUMITOMO MITSUI BANKING CORPORATION	CORP	68,960,000	-4.17%	-31.01%	0.00%	157,960,000	24
APPLE INC.	CORP	52,726,250	-0.11%	-30.44%	-12.96%	99,297,700	19
CARVANA CO.	CORP	16,500,000	0.00%	-28.26%	0.00%	27,000,000	17
SVENSKA HANDELSBANKEN AB	CORP	81,531,237	-23.29%	-27.54%	-25.76%	375,641,467	71