



# 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 06-09-2023)							
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	8,631,318,855	1.51%	1.75%	2.39%	82,720,735,507	3,320
REPUBLIC OF ITALY	SOV	8,072,127,233	-1.79%	-1.32%	-2.75%	154,826,266,094	5,966
REPUBLIC OF KOREA	SOV	7,858,855,219	0.27%	0.17%	-8.42%	88,112,008,234	2,822
UNITED MEXICAN STATES	SOV	7,188,515,705	3.46%	-1.09%	-7.75%	59,191,545,234	6,361
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,905,508,614	0.05%	2.44%	-7.37%	57,526,280,900	5,010
FRENCH REPUBLIC	SOV	4,957,714,920	-1.67%	-2.37%	-3.35%	42,265,098,776	1,512
REPUBLIC OF SOUTH AFRICA	SOV	4,903,512,821	0.11%	5.13%	22.81%	56,261,486,060	5,833
KINGDOM OF SAUDI ARABIA	SOV	4,462,527,675	-0.31%	3.15%	14.06%	30,811,704,549	1,776
REPUBLIC OF TURKEY	SOV	4,136,443,451	5.13%	-3.70%	-10.77%	60,051,075,017	5,713
REPUBLIC OF INDONESIA	SOV	3,509,876,350	1.06%	3.27%	7.98%	44,483,295,713	3,275
UNITED STATES OF AMERICA	SOV	3,467,767,994	-12.64%	-39.17%	251.76%	9,801,161,845	720
JAPAN	SOV	3,144,241,560	0.45%	1.56%	2.25%	18,966,507,604	1,308
REPUBLIC OF COLOMBIA	SOV	3,077,587,620	5.00%	3.49%	4.70%	25,889,988,231	3,613
COMMONWEALTH OF AUSTRALIA	SOV	2,611,590,178	-0.12%	-1.07%	-5.19%	15,998,422,322	613
REPUBLIC OF CHILE	SOV	2,602,136,175	-0.69%	-4.24%	-13.84%	19,476,614,237	1,861

Top 15 Corporate Reference Entities by Net Notional (Week Ending 06-09-2023)							
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	5,180,054,174	3.50%	7.27%	21.37%	23,525,848,501	2,516
BANK OF AMERICA CORPORATION	CORP	4,681,348,408	2.85%	8.94%	116.19%	17,186,699,119	1,121
VERIZON COMMUNICATIONS INC.	CORP	4,235,724,489	0.73%	2.15%	21.20%	18,330,179,766	1,834
BARCLAYS BANK PLC	CORP	3,936,600,542	3.73%	11.89%	18.30%	16,121,097,024	1,274
GENERAL ELECTRIC COMPANY	CORP	2,949,437,559	1.22%	2.19%	-5.16%	12,114,237,422	1,921
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,922,384,884	1.06%	1.68%	12.49%	25,690,433,245	2,715
SOFTBANK GROUP CORP.	CORP	2,847,909,598	-0.65%	-2.61%	-11.09%	17,408,226,633	5,027
THE GOLDMAN SACHS GROUP, INC.	CORP	2,666,991,284	0.05%	-0.03%	30.83%	14,390,675,132	1,341
THE BOEING COMPANY	CORP	2,335,945,747	0.08%	-1.82%	-19.91%	10,773,631,745	1,464
WALMART INC.	CORP	2,306,573,000	1.32%	-1.99%	70.54%	9,743,653,636	688
MORGAN STANLEY	CORP	2,283,766,093	-0.11%	-4.31%	12.02%	10,599,409,122	1,154
JPMORGAN CHASE & CO.	CORP	2,278,855,880	-0.88%	4.56%	23.24%	9,830,876,199	757
BNP PARIBAS	CORP	2,254,018,801	0.10%	3.67%	13.19%	23,239,158,571	3,048
BP P.L.C.	CORP	2,204,247,868	-1.02%	-0.61%	9.22%	17,788,259,657	1,604
ROLLS-ROYCE PLC	CORP	2,200,011,474	0.34%	-2.68%	-12.44%	19,013,923,272	2,017

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
REPUBLIC OF LITHUANIA	SOV	64,357,093	48.06%	-7.05%	-2.59%	104,226,653	29
DOMINICAN REPUBLIC	SOV	27,370,000	-23.70%	-45.23%	0.00%	121,770,000	45
UNITED STATES OF AMERICA	SOV	3,467,767,994	-12.64%	-39.17%	251.76%	9,801,161,845	720
KINGDOM OF MOROCCO	SOV	92,100,000	-8.72%	-3.31%	91.88%	284,550,000	630
REPUBLIC OF PANAMA	SOV	617,573,095	6.23%	18.01%	26.66%	4,166,629,266	622
HELLENIC REPUBLIC	SOV	889,253,776	5.41%	0.46%	-32.16%	14,334,553,854	1,529
REPUBLIC OF TURKEY	SOV	4,136,443,451	5.13%	-3.70%	-10.77%	60,051,075,017	5,713
REPUBLIC OF COLOMBIA	SOV	3,077,587,620	5.00%	3.49%	4.70%	25,889,988,231	3,613
UNITED MEXICAN STATES	SOV	7,188,515,705	3.46%	-1.09%	-7.75%	59,191,545,234	6,361
KINGDOM OF SWEDEN	SOV	1,041,000,000	-2.31%	-2.31%	14.90%	2,338,820,000	106

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
NUCOR CORPORATION	CORP	25,000,000	48.72%	48.72%	-40.90%	197,620,000	24
SK HYNIX INC.	CORP	193,500,000	41.24%	117.42%	0.00%	354,500,000	27
MATTERHORN TELECOM HOLDING S.A.	CORP	175,771,943	26.12%	22.81%	18.68%	1,762,694,068	616
EG GLOBAL FINANCE PLC	CORP	42,635,141	25.79%	24.74%	17.07%	250,970,441	94
PEPSICO, INC.	CORP	338,435,661	17.33%	17.31%	72.38%	5,781,175,982	45
ADVANCED MICRO DEVICES, INC.	CORP	487,428,328	17.01%	26.25%	49.38%	2,663,930,728	542
SUNRISE COMMUNICATIONS HOLDINGS S.A.	CORP	70,069,320	14.86%	13.90%	-44.56%	492,141,882	136
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	24,475,000	13.97%	-22.73%	-10.35%	436,675,000	76
VERISURE MIDHOLDING AB	CORP	74,659,611	-10.77%	-2.67%	8.15%	518,338,393	216
UPM-KYMMENE OYJ	CORP	121,230,518	-10.40%	-6.61%	200.66%	905,467,793	161

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DOMINICAN REPUBLIC	SOV	27,370,000	-23.70%	-45.23%	0.00%	121,770,000	45
UNITED STATES OF AMERICA	SOV	3,467,767,994	-12.64%	-39.17%	251.76%	9,801,161,845	720
REPUBLIC OF PANAMA	SOV	617,573,095	6.23%	18.01%	26.66%	4,166,629,266	622
KINGDOM OF SAUDI ARABIA	SOV	532,974,547	0.47%	7.20%	35.21%	1,699,512,351	317
REPUBLIC OF LITHUANIA	SOV	64,357,093	48.06%	-7.05%	-2.59%	104,226,653	29
REPUBLIC OF CROATIA	SOV	114,334,572	0.79%	6.73%	-34.63%	1,835,873,240	54
REPUBLIC OF POLAND	SOV	865,117,439	-1.16%	6.63%	126.12%	2,529,663,362	455
SOCIALIST REPUBLIC OF VIETNAM	SOV	387,350,000	0.00%	5.44%	26.63%	1,658,333,000	217
REPUBLIC OF SOUTH AFRICA	SOV	4,903,512,821	0.11%	5.13%	22.81%	56,261,486,060	5,833
REPUBLIC OF CHILE	SOV	2,602,136,175	-0.69%	-4.24%	-13.84%	19,476,614,237	1,861

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SK HYNIX INC.	CORP	193,500,000	41.24%	117.42%	0.00%	354,500,000	27
INTERNATIONAL CONSOLIDATED AIRLINES GROUP	CORP	140,610,424	9.97%	88.87%	110.73%	478,831,805	182
NIKE, INC.	CORP	126,606,000	-0.04%	53.46%	161.67%	2,707,771,000	37
NUCOR CORPORATION	CORP	25,000,000	48.72%	48.72%	-40.90%	197,620,000	24
STANDARD BUILDING SOLUTIONS INC.	CORP	44,400,000	0.00%	0.00%	48.00%	70,650,000	41
GFL ENVIRONMENTAL INC.	CORP	41,400,000	0.00%	45.26%	0.00%	92,550,000	48
SERVICE PROPERTIES TRUST	CORP	32,400,000	0.00%	44.00%	0.00%	90,550,000	63
CARVANA CO.	CORP	38,400,000	0.00%	42.22%	0.00%	85,550,000	59
MPT OPERATING PARTNERSHIP, L.P.	CORP	31,250,000	0.00%	42.05%	0.00%	66,650,000	38
COMMSCOPE, INC.	CORP	36,400,000	0.00%	40.00%	0.00%	73,050,000	41