



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.

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.

DTCC's Trade Information Warehouse contains approximately 98% of all CDS trades executed globally.

Top 15 Sovereign Reference Entities by Net Notional (Week Ending 06-16-2023)							
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	8,670,573,855	1.97%	2.22%	2.86%	82,930,884,485	3,324
REPUBLIC OF ITALY	SOV	8,215,097,714	-0.05%	0.43%	-1.03%	201,969,612,725	7,217
REPUBLIC OF KOREA	SOV	7,911,155,219	0.94%	0.83%	-7.81%	89,375,408,234	2,858
UNITED MEXICAN STATES	SOV	7,161,025,343	3.06%	-1.47%	-8.11%	59,464,026,224	6,379
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,105,607,565	3.44%	5.91%	-4.23%	58,053,705,598	5,041
FRENCH REPUBLIC	SOV	4,972,589,622	-1.38%	-2.07%	-3.06%	41,626,441,966	1,458
REPUBLIC OF SOUTH AFRICA	SOV	4,888,406,481	-0.20%	4.81%	22.43%	56,671,126,260	5,918
KINGDOM OF SAUDI ARABIA	SOV	4,431,877,675	-1.00%	2.45%	13.28%	30,916,704,549	1,799
REPUBLIC OF TURKEY	SOV	4,098,137,652	4.16%	-4.59%	-11.60%	59,143,780,624	5,636
UNITED STATES OF AMERICA	SOV	3,512,600,969	-11.51%	-38.38%	256.30%	10,025,668,690	726
REPUBLIC OF INDONESIA	SOV	3,475,446,350	0.07%	2.25%	6.92%	44,263,399,463	3,264
JAPAN	SOV	3,223,649,686	2.99%	4.13%	4.83%	19,144,919,581	1,315
REPUBLIC OF COLOMBIA	SOV	3,065,587,620	4.59%	3.09%	4.29%	26,177,483,231	3,647
REPUBLIC OF CHILE	SOV	2,620,190,275	0.00%	-3.57%	-13.24%	19,379,705,720	1,843
COMMONWEALTH OF AUSTRALIA	SOV	2,611,544,878	-0.12%	-1.07%	-5.19%	15,767,520,849	600

Top 15 Corporate Reference Entities by Net Notional (Week Ending 06-16-2023)							
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	5,520,835,446	10.30%	14.33%	29.36%	24,231,696,135	2,570
BANK OF AMERICA CORPORATION	CORP	4,831,738,019	6.15%	12.44%	123.13%	17,564,968,911	1,136
VERIZON COMMUNICATIONS INC.	CORP	4,428,020,981	5.30%	6.79%	26.70%	19,264,595,345	1,858
BARCLAYS BANK PLC	CORP	4,059,624,930	6.98%	15.39%	22.00%	16,613,258,711	1,294
GENERAL ELECTRIC COMPANY	CORP	3,003,536,773	3.08%	4.07%	-3.42%	12,367,164,877	1,902
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,979,809,674	3.05%	3.68%	14.70%	26,200,339,772	2,686
SOFTBANK GROUP CORP.	CORP	2,836,932,842	-1.04%	-2.99%	-11.43%	17,326,141,770	5,037
THE GOLDMAN SACHS GROUP, INC.	CORP	2,668,211,989	0.09%	0.02%	30.89%	14,350,717,331	1,351
THE BOEING COMPANY	CORP	2,325,719,869	-0.36%	-2.24%	-20.26%	10,721,185,867	1,465
BNP PARIBAS	CORP	2,321,722,223	3.11%	6.79%	16.59%	23,499,552,133	3,020
WALMART INC.	CORP	2,309,273,000	1.39%	-1.92%	70.66%	9,749,204,533	688
MORGAN STANLEY	CORP	2,301,272,233	0.66%	5.03%	12.88%	10,637,786,923	1,159
JPMORGAN CHASE & CO.	CORP	2,288,654,787	-0.46%	5.01%	23.77%	9,870,456,988	778
ROLLS-ROYCE PLC	CORP	2,243,581,211	2.33%	-0.75%	-10.70%	18,777,891,046	2,143
BP P.L.C.	CORP	2,237,689,964	0.48%	0.89%	10.88%	18,042,257,087	1,565

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	64,709,186	48.87%	-6.54%	-2.06%	104,733,413	29
DOMINICAN REPUBLIC	SOV	30,370,000	-15.33%	-39.22%	0.00%	124,770,000	45
REPUBLIC OF CROATIA	SOV	100,200,553	-11.67%	-6.47%	-42.71%	1,850,291,549	54
UNITED STATES OF AMERICA	SOV	3,512,600,969	-11.51%	-38.38%	256.30%	10,025,668,690	726
ARAB REPUBLIC OF EGYPT	SOV	487,839,064	10.43%	6.36%	35.51%	3,418,972,014	800
KINGDOM OF MOROCCO	SOV	91,935,000	-8.89%	-3.48%	91.53%	284,385,000	62
REPUBLIC OF PANAMA	SOV	619,234,095	6.52%	18.33%	27.00%	4,304,919,266	635
REPUBLIC OF COLOMBIA	SOV	3,065,587,620	4.59%	3.09%	4.29%	26,177,483,231	3,647
REPUBLIC OF TURKEY	SOV	4,098,137,652	4.16%	-4.59%	-11.60%	59,143,780,624	5,636
STATE OF QATAR	SOV	1,154,653,330	-3.77%	-5.02%	-18.54%	8,946,491,922	736

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
EMIRATES	CORP	57,050,000	132.38%	0.00%	0.00%	90,850,000	15
CATERPILLAR FINANCIAL SERVICES CORPORATION	CORP	15,150,000	49.26%	49.26%	-3.19%	141,528,700	31
NUCOR CORPORATION	CORP	25,000,000	48.72%	48.72%	-40.90%	237,620,000	26
SK HYNIX INC.	CORP	198,500,000	44.89%	123.03%	0.00%	354,500,000	29
ADVANCED MICRO DEVICES, INC.	CORP	523,128,328	25.58%	35.50%	60.32%	2,865,330,728	547
AMGEN INC.	CORP	1,185,936,929	25.49%	34.17%	69.50%	8,162,546,984	616
EG GLOBAL FINANCE PLC	CORP	41,933,438	23.72%	22.69%	15.15%	257,168,821	98
TEMASEK HOLDINGS (PRIVATE) LIMITED	CORP	12,300,000	21.78%	0.00%	0.00%	15,800,000	15
BOMBARDIER INC.	CORP	449,892,283	19.29%	27.88%	1.98%	2,248,428,643	558
UBS AG	CORP	780,670,312	18.75%	15.47%	12.10%	6,927,874,953	838

Top 10 Sovereign Reference Entities by Net Notional Change vs 4 Weeks Ago							
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DOMINICAN REPUBLIC	SOV	30,370,000	-15.33%	-39.22%	0.00%	124,770,000	45
UNITED STATES OF AMERICA	SOV	3,512,600,969	-11.51%	-38.38%	256.30%	10,025,668,690	726
REPUBLIC OF PANAMA	SOV	619,234,095	6.52%	18.33%	27.00%	4,304,919,266	635
KINGDOM OF BAHRAIN	SOV	547,974,547	3.30%	10.21%	39.01%	1,769,512,351	318
REPUBLIC OF POLAND	SOV	890,479,593	1.74%	9.76%	132.75%	2,535,951,017	455
REPUBLIC OF LITHUANIA	SOV	64,709,186	48.87%	-6.54%	-2.06%	104,733,413	29
REPUBLIC OF CROATIA	SOV	100,200,553	-11.67%	-6.47%	-42.71%	1,850,291,549	54
ARAB REPUBLIC OF EGYPT	SOV	487,839,064	10.43%	6.36%	35.51%	3,418,972,014	800
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,105,607,565	3.44%	5.91%	-4.23%	58,053,705,598	5,041
SOCIALIST REPUBLIC OF VIETNAM	SOV	387,350,000	0.00%	5.44%	26.63%	1,658,433,000	218

Top 10 Corporate Reference Entities by Net Notional Change vs 4 Weeks Ago							
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SK HYNIX INC.	CORP	198,500,000	44.89%	123.03%	0.00%	354,500,000	29
INTERNATIONAL CONSOLIDATED AIRLINES GROUP	CORP	141,053,211	10.31%	89.47%	111.39%	495,459,816	185
NIKE, INC.	CORP	126,538,050	-0.09%	53.38%	161.52%	270,703,050	37
CATERPILLAR FINANCIAL SERVICES CORPORATION	CORP	15,150,000	49.26%	49.26%	-3.19%	141,528,700	31
NUCOR CORPORATION	CORP	25,000,000	48.72%	48.72%	-40.90%	237,620,000	26
STANDARD BUILDING SOLUTIONS INC.	CORP	44,400,000	0.00%	48.00%	0.00%	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