



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 06-23-2023)							
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	8,404,696,160	-3.07%	-1.36%	-1.55%	76,921,610,613	2,996
REPUBLIC OF ITALY	SOV	7,726,778,951	-5.94%	-5.76%	-6.57%	163,393,866,692	5,856
REPUBLIC OF KOREA	SOV	7,382,465,407	-6.68%	-6.01%	-15.16%	81,012,937,334	2,439
UNITED MEXICAN STATES	SOV	7,150,229,635	-0.15%	0.38%	-6.06%	54,409,865,993	5,935
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,966,706,683	-2.27%	1.39%	-5.26%	52,462,840,070	4,645
REPUBLIC OF SOUTH AFRICA	SOV	5,249,800,114	7.39%	8.38%	27.08%	53,036,988,447	5,367
REPUBLIC OF TURKEY	SOV	4,433,638,024	8.19%	12.05%	-8.08%	53,483,490,479	5,246
FRENCH REPUBLIC	SOV	4,292,467,538	-13.68%	-14.91%	-16.15%	38,678,410,383	1,373
KINGDOM OF SAUDI ARABIA	SOV	4,067,598,015	-8.22%	-5.51%	4.41%	29,134,428,229	1,709
UNITED STATES OF AMERICA	SOV	3,484,896,467	-0.79%	-28.62%	250.87%	9,966,508,306	728
JAPAN	SOV	3,305,965,056	2.55%	6.31%	6.68%	18,590,046,716	1,267
REPUBLIC OF INDONESIA	SOV	3,256,107,086	-6.31%	-3.79%	0.66%	40,936,883,859	3,067
REPUBLIC OF COLOMBIA	SOV	3,149,827,620	2.75%	5.41%	3.57%	24,795,935,991	3,563
REPUBLIC OF CHILE	SOV	2,568,712,575	-1.96%	-3.56%	-21.39%	18,434,163,020	1,791
COMMONWEALTH OF AUSTRALIA	SOV	2,422,259,521	-7.25%	-7.36%	-12.06%	13,713,803,149	541

Top 15 Corporate Reference Entities by Net Notional (Week Ending 06-23-2023)							
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	5,307,715,451	-3.86%	9.08%	23.46%	21,960,495,407	2,344
BANK OF AMERICA CORPORATION	CORP	4,704,759,134	-2.63%	8.14%	115.84%	16,306,860,483	1,070
VERIZON COMMUNICATIONS INC.	CORP	4,381,363,894	-1.05%	5.96%	23.23%	18,440,773,696	1,800
BARCLAYS BANK PLC	CORP	2,956,539,380	-27.17%	-15.90%	-12.81%	12,978,109,254	1,171
GENERAL ELECTRIC COMPANY	CORP	2,906,130,416	-3.24%	0.67%	-7.54%	11,804,063,676	1,824
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,862,660,459	-3.93%	-0.61%	8.46%	24,998,078,434	2,518
THE GOLDMANS SACHS GROUP, INC.	CORP	2,537,366,708	-4.90%	-5.36%	23.76%	11,897,239,768	1,191
SOFTBANK GROUP CORP.	CORP	2,292,695,044	-19.18%	-20.07%	-29.17%	14,995,173,174	4,390
BNP PARIBAS	CORP	2,208,853,055	-4.86%	0.34%	9.68%	22,062,385,347	2,825
WALMART INC.	CORP	2,177,973,000	-5.64%	-9.44%	49.70%	9,247,356,936	665
ROLLS-ROYCE PLC	CORP	2,127,028,527	-5.19%	-5.60%	-16.07%	15,331,368,657	1,876
JPMORGAN CHASE & CO.	CORP	2,107,098,164	-7.93%	-6.61%	12.16%	9,141,356,709	704
HSBC HOLDINGS PLC	CORP	2,090,097,479	-0.82%	3.13%	4.62%	20,293,638,110	3,414
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,086,862,215	1.09%	7.79%	37.59%	27,811,453,044	4,385
THE PROCTER & GAMBLE COMPANY	CORP	2,079,260,517	-3.74%	-3.87%	42.69%	8,264,657,282	588

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 CROATIA	SOV	54,433,340	-45.68%	-50.56%	-67.88%	1,036,515,031	37
REPUBLIC OF LATVIA	SOV	66,601,273	-44.25%	-44.21%	-38.93%	183,401,544	32
STATE OF ISRAEL	SOV	193,311,325	-34.47%	-36.96%	-41.25%	1,425,592,991	187
REPUBLIC OF LITHUANIA	SOV	44,889,869	-30.63%	-35.10%	-32.19%	77,148,611	22
KINGDOM OF NORWAY	SOV	216,893,246	-24.41%	-24.38%	-16.82%	462,193,246	46
IRELAND	SOV	520,025,490	-18.48%	-18.46%	-13.41%	2,063,507,917	159
KINGDOM OF SPAIN	SOV	1,371,632,761	-16.92%	-16.22%	-32.72%	20,140,306,313	961
STATE OF QATAR	SOV	967,273,008	-16.23%	-20.27%	-34.12%	7,728,216,450	687
REPUBLIC OF POLAND	SOV	747,780,845	-16.02%	-7.84%	95.25%	2,285,699,913	450
KINGDOM OF BELGIUM	SOV	646,331,269	-14.00%	-15.58%	-1.48%	6,683,632,669	415

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
SAFEHOLD INC.	CORP	13,220,000	211.06%	0.00%	0.00%	75,010,000	19
ENEOS HOLDINGS, INC.	CORP	5,565,440	-86.54%	-86.77%	0.00%	42,436,480	10
CONSTELLATION ENERGY GENERATION, LLC	CORP	60,633,333	-77.84%	-77.85%	-74.80%	134,226,524	55
NORBORD INC.	CORP	12,474,200	-70.42%	-70.42%	-68.90%	119,874,200	75
AUTOSTRADA PER L'ITALIA S.P.A.	CORP	65,904,138	69.57%	71.78%	0.00%	106,982,568	15
PROLOGIS, L.P.	CORP	10,500,000	-63.16%	-63.16%	-63.16%	27,000,000	11
SVENSKA CELLULOSA AKTIEBOLAGET SCA	CORP	14,584,460	56.72%	58.76%	-2.53%	40,425,275	25
WIND ACQUISITION FINANCE S.A.	CORP	8,769,063	-52.04%	-51.41%	-91.55%	229,575,158	33
CARE UK SOCIAL CARE LIMITED	CORP	17,102,398	45.99%	47.90%	47.53%	129,193,899	43
TECHNIPFMC PLC	CORP	30,225,495	-44.24%	-43.62%	-49.76%	220,346,408	125

Top 10 Sovereign 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
REPUBLIC OF CROATIA	SOV	54,433,340	-45.68%	-50.56%	-67.88%	1,036,515,031	37
REPUBLIC OF LATVIA	SOV	66,601,273	-44.25%	-44.21%	-38.93%	183,401,544	32
DOMINICAN REPUBLIC	SOV	30,370,000	0.00%	-42.67%	0.00%	126,770,000	46
STATE OF ISRAEL	SOV	193,311,325	-34.47%	-36.96%	-41.25%	1,425,592,991	187
REPUBLIC OF LITHUANIA	SOV	44,889,869	-30.63%	-35.10%	-32.19%	77,148,611	22
UNITED STATES OF AMERICA	SOV	3,484,896,467	-0.79%	-28.62%	250.87%	9,966,508,306	728
KINGDOM OF NORWAY	SOV	216,893,246	-24.41%	-24.38%	-16.82%	462,193,246	46
REPUBLIC OF PANAMA	SOV	615,683,095	-0.57%	22.14%	11.77%	4,110,309,266	607
STATE OF QATAR	SOV	967,273,008	-16.23%	-20.27%	-34.12%	7,728,216,450	687
IRELAND	SOV	520,025,490	-18.48%	-18.46%	-13.41%	2,063,507,917	159

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
EMIRATES	CORP	57,050,000	0.00%	132.38%	0.00%	90,850,000	15
ENEOS HOLDINGS, INC.	CORP	5,565,440	-86.54%	-86.77%	0.00%	42,436,480	10
CONSTELLATION ENERGY GENERATION, LLC	CORP	60,633,333	-77.84%	-77.85%	-74.80%	134,226,524	55
SK HYUNIC INC.	CORP	193,500,000	-2.52%	72.00%	0.00%	369,500,000	30
AUTOSTRADA PER L'ITALIA S.P.A.	CORP	65,904,138	69.57%	71.78%	0.00%	106,982,568	15
NORBORD INC.	CORP	12,474,200	-70.42%	-70.42%	-68.90%	119,874,200	75
PROLOGIS, L.P.	CORP	10,500,000	-63.16%	-63.16%	-63.16%	27,000,000	11
SVENSKA CELLULOSA AKTIEBOLAGET SCA	CORP	14,584,460	56.72%	58.76%	-2.53%	40,425,275	25
NIKE, INC.	CORP	126,280,200	-0.20%	53.07%	152.01%	270,445,200	37
WIND ACQUISITION FINANCE S.A.	CORP	8,769,063	-52.04%	-51.41%	-91.55%	229,575,158	33