



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 06-30-2023)							
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	8,459,196,160	0.65%	-0.59%	-1.78%	76,580,081,773	2,997
REPUBLIC OF ITALY	SOV	7,704,367,080	-0.29%	-5.84%	-7.92%	158,480,888,431	5,673
REPUBLIC OF KOREA	SOV	7,270,175,211	-1.52%	-9.08%	-15.14%	78,259,543,136	2,393
UNITED MEXICAN STATES	SOV	7,165,108,995	0.21%	-0.10%	-7.46%	54,311,738,023	5,928
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,007,720,549	0.69%	1.49%	-5.45%	52,509,391,272	4,651
REPUBLIC OF SOUTH AFRICA	SOV	5,338,716,426	1.69%	10.40%	27.70%	52,480,360,263	5,319
REPUBLIC OF TURKEY	SOV	4,612,261,876	4.03%	17.29%	-5.62%	52,296,065,730	5,073
FRENCH REPUBLIC	SOV	4,308,631,924	0.38%	-14.51%	-15.71%	37,974,141,919	1,381
KINGDOM OF SAUDI ARABIA	SOV	4,182,148,015	2.82%	-4.29%	6.21%	29,201,373,549	1,702
UNITED STATES OF AMERICA	SOV	3,488,902,521	0.11%	-23.41%	258.87%	9,977,594,876	728
JAPAN	SOV	3,294,734,394	-0.34%	5.24%	7.69%	18,702,271,776	1,273
REPUBLIC OF COLOMBIA	SOV	3,235,497,620	2.72%	7.23%	8.65%	24,952,428,991	3,576
REPUBLIC OF INDONESIA	SOV	3,222,838,699	-1.02%	-7.71%	-1.88%	40,651,114,109	3,048
REPUBLIC OF CHILE	SOV	2,609,333,875	1.58%	-1.49%	-28.90%	18,554,469,320	1,793
COMMONWEALTH OF AUSTRALIA	SOV	2,421,761,621	-0.02%	-7.38%	-12.08%	13,822,344,683	553

Top 15 Corporate Reference Entities by Net Notional (Week Ending 06-30-2023)							
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	5,305,740,898	-0.04%	8.51%	21.48%	21,997,966,608	2,346
BANK OF AMERICA CORPORATION	CORP	4,775,234,321	1.50%	5.59%	119.51%	16,521,088,626	1,077
VERIZON COMMUNICATIONS INC.	CORP	4,404,593,646	0.53%	4.86%	20.80%	18,673,720,718	1,801
BARCLAYS BANK PLC	CORP	3,047,672,619	3.08%	-16.48%	-8.18%	13,219,693,447	1,212
GENERAL ELECTRIC COMPANY	CORP	2,924,892,367	0.65%	0.69%	-6.92%	11,961,175,041	1,851
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,873,547,250	0.38%	0.22%	11.07%	25,284,880,168	2,553
THE GOLDMAN SACHS GROUP, INC.	CORP	2,540,173,744	0.11%	-5.07%	23.74%	11,886,220,537	1,182
SOFTBANK GROUP CORP.	CORP	2,303,854,332	0.49%	-18.13%	-27.77%	15,011,780,464	4,413
WALMART INC.	CORP	2,215,473,000	1.72%	-2.41%	53.37%	9,390,968,522	669
BNP PARIBAS	CORP	2,193,526,742	-0.69%	-2.87%	12.74%	21,741,345,026	2,745
ROLLS-ROYCE PLC	CORP	2,134,706,083	0.36%	-2.68%	-13.52%	14,452,377,514	1,753
JPMORGAN CHASE & CO.	CORP	2,133,883,574	1.27%	-5.63%	13.89%	9,409,619,851	706
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,105,788,104	0.91%	6.33%	42.43%	28,002,528,182	4,418
BP P.L.C.	CORP	2,088,247,342	1.44%	-4.99%	5.34%	16,792,065,531	1,444
THE PROCTER & GAMBLE COMPANY	CORP	2,080,286,781	0.05%	-3.96%	42.77%	8,247,733,215	586

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 AUSTRIA	SOV	1,187,452,209	13.24%	11.18%	4.95%	4,813,661,111	307
FEDERAL REPUBLIC OF NIGERIA	SOV	174,500,000	6.08%	8.18%	19.52%	274,500,000	18
ARGENTINE REPUBLIC	SOV	261,996,282	5.01%	2.99%	-12.51%	2,824,524,391	1,017
REPUBLIC OF TURKEY	SOV	4,612,261,876	4.03%	17.29%	-5.62%	52,296,065,730	5,073
KINGDOM OF SAUDI ARABIA	SOV	4,182,148,015	2.82%	-4.29%	6.21%	29,201,373,549	1,702
REPUBLIC OF COLOMBIA	SOV	3,235,497,620	2.72%	7.23%	8.65%	24,952,428,991	3,576
REPUBLIC OF PERU	SOV	1,637,246,448	2.49%	-2.06%	-2.20%	11,088,732,643	1,561
STATE OF ISRAEL	SOV	189,046,202	-2.21%	-36.28%	-42.55%	1,425,594,535	188
MALAYSIA	SOV	1,761,888,318	1.93%	-1.46%	-6.83%	20,456,178,674	1,421
KINGDOM OF SWEDEN	SOV	1,054,800,000	1.93%	-1.02%	16.42%	2,348,820,000	108

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	31,097,000	135.23%	0.00%	0.00%	115,217,000	22
BANCO DO BRASIL S.A.	CORP	287,270,000	77.03%	77.03%	0.00%	287,270,000	88
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	35,475,000	44.94%	57.84%	29.95%	450,675,000	79
CIRSA FINANCE INTERNATIONAL S.A R.L.	CORP	8,222,947	-42.54%	-41.67%	-63.60%	108,178,278	53
NORBORD INC.	CORP	17,474,200	40.08%	-58.57%	-56.43%	124,874,200	76
BOC AVIATION LIMITED	CORP	60,150,000	30.34%	30.34%	40.60%	771,880,000	123
CHINA ORIENT ASSET MANAGEMENT (INTERNATIONAL) HOLDING LIMITED	CORP	20,375,000	-25.57%	-35.06%	-33.63%	423,625,000	67
PEPSICO, INC.	CORP	385,519,446	14.91%	33.66%	96.58%	604,502,443	43
HEIDELBERG MATERIALS AG	CORP	502,788,011	14.24%	0.00%	0.00%	2,655,818,451	210
BOPARAN FINANCE PLC	CORP	112,581,213	12.09%	-12.09%	-33.98%	1,192,975,212	414

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REPUBLIC OF CROATIA	SOV	53,842,454	-1.09%	-53.40%	-70.90%	1,037,127,745	37
REPUBLIC OF LATVIA	SOV	66,602,817	0.00%	-44.19%	-38.86%	183,421,626	32
DOMINICAN REPUBLIC	SOV	30,370,000	0.00%	-42.67%	0.00%	126,770,000	46
STATE OF ISRAEL	SOV	189,046,202	-2.21%	-36.28%	-42.55%	1,425,594,535	188
REPUBLIC OF LITHUANIA	SOV	44,913,041	0.05%	-34.93%	-31.77%	77,179,796	22
KINGDOM OF NORWAY	SOV	216,908,694	0.01%	-24.35%	-16.75%	462,208,694	46
UNITED STATES OF AMERICA	SOV	3,488,902,521	0.11%	-23.41%	258.87%	9,977,594,876	728
STATE OF QATAR	SOV	977,273,008	1.03%	-20.17%	-34.70%	7,765,317,790	688
IRELAND	SOV	520,115,860	0.02%	-18.44%	-13.37%	2,138,800,651	150
REPUBLIC OF TURKEY	SOV	4,612,261,876	4.03%	17.29%	-5.62%	52,296,065,730	5,073

Top 10 Corporate Reference Entities by Net Notional Change vs 4 Weeks Ago							
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EMIRATES	CORP	57,050,000	0.00%	132.38%	0.00%	90,850,000	15
ENOS HOLDINGS, INC.	CORP	5,543,120	-0.40%	-86.56%	0.00%	42,266,290	10
CONSTELLATION ENERGY GENERATION, LLC	CORP	60,633,333	0.00%	-77.85%	-74.80%	134,226,798	55
BANCO DO BRASIL S.A.	CORP	287,270,000	77.03%	77.03%	0.00%	287,270,000	88
AUTOSTRADDE PER L'ITALIA S.P.A.	CORP	65,997,599	0.14%	73.27%	0.00%	107,134,285	15
PROLOGIS, L.P.	CORP	10,500,000	0.00%	-63.16%	-63.16%	27,000,000	11
SVENSKA CELLULOSA AKTIEBOLAGET SCA	CORP	14,605,140	0.14%	60.14%	-0.28%	40,482,598	25
NORBORD INC.	CORP	17,474,200	40.08%	-58.57%	-56.43%	124,874,200	76
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	35,475,000	44.94%	57.84%	29.95%	450,675,000	79
WIND ACQUISITION FINANCE S.A.	CORP	8,781,500	0.14%	-50.99%	-91.36%	227,173,552	31