



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 02-17-2023)							
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	9,006,511,117	0.20%	5.86%	19.21%	82,063,860,634	3,519
REPUBLIC OF KOREA	SOV	7,968,418,163	-0.34%	-0.33%	-4.65%	86,721,443,966	2,879
REPUBLIC OF ITALY	SOV	7,702,219,036	1.95%	8.97%	-18.65%	153,629,881,581	6,092
UNITED MEXICAN STATES	SOV	7,636,126,479	0.65%	5.03%	-9.97%	62,051,170,456	6,782
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,644,410,787	2.79%	2.43%	16.79%	59,347,484,994	5,064
REPUBLIC OF TURKEY	SOV	5,005,347,239	1.52%	6.39%	2.90%	56,833,023,720	5,267
FRENCH REPUBLIC	SOV	4,813,961,811	0.03%	4.57%	-1.67%	40,688,873,944	1,463
REPUBLIC OF SOUTH AFRICA	SOV	4,785,291,272	0.14%	5.92%	-16.89%	53,030,316,633	5,591
KINGDOM OF SAUDI ARABIA	SOV	4,309,380,675	-0.61%	15.34%	31.51%	28,086,616,989	1,791
REPUBLIC OF INDONESIA	SOV	4,024,634,319	6.02%	12.92%	15.00%	44,338,889,439	3,410
UNITED STATES OF AMERICA	SOV	3,998,541,650	11.81%	189.94%	309.99%	9,050,104,127	454
REPUBLIC OF CHILE	SOV	3,259,260,792	-5.28%	-5.16%	42.79%	20,140,342,119	1,839
REPUBLIC OF COLOMBIA	SOV	3,113,861,104	3.47%	1.02%	-13.10%	25,668,098,531	3,709
JAPAN	SOV	3,072,579,378	0.06%	0.70%	-2.81%	18,411,373,894	1,352
COMMONWEALTH OF AUSTRALIA	SOV	2,552,810,082	0.98%	0.58%	-11.25%	15,105,726,456	575

Top 15 Corporate Reference Entities by Net Notional (Week Ending 02-17-2023)							
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	4,493,936,999	0.21%	1.18%	17.19%	19,350,566,558	2,232
VERIZON COMMUNICATIONS INC.	CORP	3,756,800,728	-0.81%	-0.99%	61.05%	16,400,250,490	1,715
BARCLAYS BANK PLC	CORP	3,379,401,547	0.11%	-1.89%	2.63%	15,020,977,713	1,201
SOFTBANK GROUP CORP.	CORP	2,976,333,927	-1.83%	-0.83%	-12.56%	17,209,825,854	4,782
GENERAL ELECTRIC COMPANY	CORP	2,962,659,928	-0.03%	-0.09%	-11.85%	12,015,256,261	1,960
VOLKSWAGEN AKTIENGESellschaft	CORP	2,698,360,390	0.69%	0.42%	12.05%	23,807,208,437	2,479
THE BOEING COMPANY	CORP	2,616,294,418	0.49%	3.11%	-7.58%	10,770,487,816	1,552
NATURGY ENERGY GROUP, S.A.	CORP	2,571,328,868	0.16%	-3.33%	1.63%	9,733,023,988	827
ROLLS-ROYCE PLC	CORP	2,387,399,262	0.53%	-0.89%	-15.58%	19,341,024,901	2,084
BP P.L.C.	CORP	2,384,904,047	1.47%	0.30%	55.04%	17,579,677,847	1,539
THE GOLDMAN SACHS GROUP, INC.	CORP	2,371,550,618	-0.85%	0.17%	10.57%	13,571,578,742	1,263
BANK OF AMERICA CORPORATION	CORP	2,353,012,089	4.44%	6.73%	-0.76%	10,395,733,741	767
WALMART INC.	CORP	2,186,463,400	-0.11%	4.53%	109.65%	9,186,352,585	647
THE PROCTER & GAMBLE COMPANY	CORP	2,136,573,808	0.09%	5.81%	54.59%	8,024,994,818	594
ANHEUSER-BUSCH INBEV	CORP	2,063,317,344	1.15%	-1.36%	-8.18%	13,406,595,503	1,241

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
SLOVAK REPUBLIC	SOV	128,284,191	24.21%	24.15%	72.01%	379,998,475	37
UNITED STATES OF AMERICA	SOV	3,998,541,650	11.81%	189.94%	309.99%	9,050,104,127	454
KINGDOM OF SWEDEN	SOV	1,050,934,000	6.05%	10.62%	28.79%	2,087,634,000	96
REPUBLIC OF INDONESIA	SOV	4,024,634,319	6.02%	12.92%	15.00%	44,338,889,439	3,410
REPUBLIC OF CHILE	SOV	3,259,260,792	-5.28%	-5.16%	42.79%	20,140,342,119	1,839
MALAYSIA	SOV	1,940,259,881	-4.24%	-6.61%	12.31%	23,319,119,420	1,749
KINGDOM OF THAILAND	SOV	521,559,300	4.20%	3.87%	-19.29%	5,404,998,890	407
REPUBLIC OF GHANA	SOV	33,200,000	-3.49%	-3.49%	-4.60%	65,200,000	44
REPUBLIC OF COLOMBIA	SOV	3,113,861,104	3.47%	1.02%	-13.10%	25,668,098,531	3,709
REPUBLIC OF PANAMA	SOV	696,761,766	3.37%	4.38%	39.28%	3,575,551,234	548

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
ASHLAND INC.	CORP	30,667,000	52.04%	0.00%	0.00%	59,762,000	32
STONEGATE PUB COMPANY FINANCING LIMITED	CORP	55,876,374	-28.05%	-32.05%	0.00%	256,963,419	65
THALES	CORP	128,740,357	13.34%	41.35%	24.07%	1,573,189,992	262
ILIAD HOLDING	CORP	22,457,492	-12.36%	-13.82%	0.00%	24,061,598	11
SINGAPORE TELECOMMUNICATIONS LIMITED	CORP	178,450,000	11.77%	11.77%	5.60%	1,465,484,578	260
WEATHERFORD INTERNATIONAL LTD.	CORP	28,500,000	11.76%	26.67%	0.00%	50,600,000	29
DEUTSCHE POST AG	CORP	215,484,973	11.20%	11.20%	-11.20%	1,988,236,493	204
IHEARTCOMMUNICATIONS, INC.	CORP	30,500,000	10.91%	24.49%	0.00%	63,600,000	41
FRONTIER COMMUNICATIONS HOLDINGS, LLC	CORP	30,500,000	10.91%	24.49%	0.00%	62,100,000	37
TECHNIPFMC PLC	CORP	53,135,119	-10.65%	-11.94%	-2.70%	469,380,411	152

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UNITED STATES OF AMERICA	SOV	3,998,541,650	11.81%	189.94%	309.99%	9,050,104,127	454
SLOVAK REPUBLIC	SOV	128,284,191	24.21%	24.15%	72.01%	379,998,475	37
REPUBLIC OF SERBIA	SOV	54,150,000	0.00%	22.65%	35.38%	118,150,000	41
KINGDOM OF SAUDI ARABIA	SOV	4,309,380,675	-0.61%	15.34%	31.51%	28,086,616,989	1,791
REPUBLIC OF INDONESIA	SOV	4,024,634,319	6.02%	12.92%	15.00%	44,338,889,439	3,410
CZECH REPUBLIC	SOV	99,098,150	0.02%	10.99%	170.03%	171,139,215	27
REPUBLIC OF CROATIA	SOV	118,048,479	-1.01%	10.79%	8.29%	1,822,084,632	52
KINGDOM OF SWEDEN	SOV	1,050,934,000	6.05%	10.62%	28.79%	2,087,634,000	96
IRELAND	SOV	647,976,086	-1.52%	10.32%	2.69%	3,102,636,559	192
REPUBLIC OF PERU	SOV	1,835,927,492	-1.89%	9.41%	16.62%	11,746,014,457	1,538

Top 10 Corporate Reference Entities by Net Notional Change vs 4 Weeks Ago							
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CATERPILLAR FINANCIAL SERVICES CORPORATION	CORP	10,150,000	0.00%	-49.63%	-75.75%	131,853,500	29
THALES	CORP	128,740,357	13.34%	41.35%	24.07%	1,573,189,992	262
THE HERTZ CORPORATION	CORP	40,000,000	0.00%	35.59%	0.00%	69,100,000	36
WEST JAPAN RAILWAY COMPANY	CORP	21,615,150	-2.04%	33.31%	0.00%	76,025,700	18
UBER TECHNOLOGIES, INC.	CORP	35,225,000	0.00%	32.92%	0.00%	115,825,000	73
STONEGATE PUB COMPANY FINANCING LIMITED	CORP	55,876,374	-28.05%	-32.05%	0.00%	256,963,419	65
CANADIAN NATURAL RESOURCES LIMITED	CORP	724,601,996	1.45%	28.08%	50.56%	4,056,092,215	549
CIGNA CORPORATION	CORP	93,145,000	0.00%	27.34%	111.79%	473,400,000	82
WEATHERFORD INTERNATIONAL LTD.	CORP	28,500,000	11.76%	26.67%	0.00%	50,600,000	29
IHEARTCOMMUNICATIONS, INC.	CORP	30,500,000	10.91%	24.49%	0.00%	63,600,000	41