



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 01-06-2023)							
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	8,431,844,117	0.00%	-5.80%	-19.11%	82,306,076,688	3,508
REPUBLIC OF KOREA	SOV	7,881,056,163	0.00%	-5.76%	-4.27%	85,933,667,164	2,845
UNITED MEXICAN STATES	SOV	7,158,968,552	0.00%	-5.51%	-16.29%	61,663,173,209	6,747
REPUBLIC OF ITALY	SOV	6,804,306,400	0.00%	-17.52%	-29.60%	149,776,535,535	5,993
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,321,215,648	0.00%	-7.34%	-7.42%	56,872,679,287	4,883
REPUBLIC OF TURKEY	SOV	4,688,007,285	0.00%	-1.09%	-3.78%	57,627,104,816	5,262
FRENCH REPUBLIC	SOV	4,608,666,110	0.00%	-3.70%	-4.00%	39,882,577,109	1,416
REPUBLIC OF SOUTH AFRICA	SOV	4,369,373,394	0.00%	0.68%	-0.03%	49,697,102,687	5,290
KINGDOM OF SAUDI ARABIA	SOV	3,731,783,382	0.00%	-2.87%	11.79%	25,183,373,075	1,712
REPUBLIC OF CHILE	SOV	3,431,275,056	0.00%	1.97%	37.54%	19,491,439,319	1,767
REPUBLIC OF INDONESIA	SOV	3,395,567,916	0.00%	-2.95%	-5.99%	43,512,774,333	3,329
REPUBLIC OF COLOMBIA	SOV	3,027,101,186	0.00%	-1.80%	9.78%	25,743,484,936	3,624
JAPAN	SOV	2,945,241,530	0.00%	-8.16%	-8.89%	17,784,810,388	1,302
COMMONWEALTH OF AUSTRALIA	SOV	2,527,662,815	0.00%	-8.37%	-9.31%	14,758,285,590	558
FEDERAL REPUBLIC OF GERMANY	SOV	2,419,338,360	0.00%	2.70%	28.58%	12,899,070,500	464

Top 15 Corporate Reference Entities by Net Notional (Week Ending 01-06-2023)							
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	4,453,362,153	0.00%	-8.99%	12.75%	18,908,560,461	2,169
VERIZON COMMUNICATIONS INC.	CORP	3,776,451,961	0.00%	-3.45%	65.26%	16,161,779,069	1,636
BARCLAYS BANK PLC	CORP	3,293,952,398	0.00%	-12.94%	26.88%	14,333,745,474	1,147
GENERAL ELECTRIC COMPANY	CORP	2,960,085,233	0.00%	-3.11%	-11.85%	11,997,795,224	1,995
SOFTBANK GROUP CORP.	CORP	2,943,992,384	0.00%	-9.52%	-10.85%	16,537,154,521	4,632
NATURGY ENERGY GROUP, S.A.	CORP	2,617,128,605	0.00%	-12.33%	11.90%	9,552,596,963	805
THE BOEING COMPANY	CORP	2,583,476,671	0.00%	-16.50%	-9.95%	10,342,880,069	1,532
VOLKSWAGEN AKTIENGESSELLSCHAFT	CORP	2,575,592,546	0.00%	-2.53%	10.45%	22,204,097,145	2,326
BP P.L.C.	CORP	2,417,020,837	0.00%	0.20%	67.34%	16,907,822,074	1,500
THE GOLDMAN SACHS GROUP, INC.	CORP	2,393,548,812	0.00%	13.41%	11.94%	12,889,472,455	1,188
ROLLS-ROYCE PLC	CORP	2,373,935,182	0.00%	-5.04%	-16.56%	18,880,336,876	2,024
BANK OF AMERICA CORPORATION	CORP	2,166,655,324	0.00%	-7.56%	-3.25%	9,811,437,784	735
HSBC HOLDINGS PLC	CORP	2,123,390,642	0.00%	-1.79%	8.82%	20,741,092,711	3,434
WALMART INC.	CORP	2,090,605,400	0.00%	8.14%	107.76%	8,839,909,022	632
THE PROCTER & GAMBLE COMPANY	CORP	2,065,303,792	0.00%	9.67%	54.51%	8,020,469,522	585

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
UNITED STATES OF AMERICA	SOV	598,680,174	0.00%	-40.17%	-39.03%	1,537,599,846	59
RUSSIAN FEDERATION	SOV	26,800,000	0.00%	0.00%	-99.40%	55,600,000	20
REPUBLIC OF SOUTH AFRICA	SOV	4,369,373,394	0.00%	0.68%	-0.03%	49,697,102,687	5,290
STATE OF ISRAEL	SOV	249,259,104	0.00%	-11.66%	9.57%	1,463,356,062	2,79
KINGDOM OF SPAIN	SOV	1,779,629,483	0.00%	-19.39%	-23.32%	21,684,637,109	1,050
KINGDOM OF MOROCCO	SOV	82,250,000	0.00%	32.13%	53.02%	134,950,000	24
REPUBLIC OF THE PHILIPPINES	SOV	1,521,298,222	0.00%	-4.10%	10.14%	18,668,176,309	1,785
UNITED KINGDOM OF GREAT BRITAIN AND NORT	SOV	1,072,829,900	0.00%	-32.20%	-18.36%	9,782,070,434	390
MALAYSIA	SOV	2,010,112,861	0.00%	15.47%	13.87%	23,445,685,400	1,711
REPUBLIC OF PERU	SOV	1,631,544,800	0.00%	-12.68%	10.61%	11,323,487,437	1,472

Top 10 Corporate Reference Entities by Net Notional Change vs 1 Week Ago							
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UNILABS SUBHOLDING AB (PUBL)	CORP	116,707,827	0.00%	-30.01%	-31.62%	772,840,322	240
CATERPILLAR FINANCIAL SERVICES CORPORATION	CORP	20,150,000	0.00%	28.75%	-51.85%	111,972,900	28
SANMINA CORPORATION	CORP	26,710,000	0.00%	-45.32%	-60.92%	154,450,000	123
TELECOM ITALIA SPA	CORP	660,764,719	0.00%	-15.16%	-17.25%	13,578,199,942	1,619
UNIVISION COMMUNICATIONS INC.	CORP	203,395,945	0.00%	-12.35%	-1.76%	951,276,675	493
TECK RESOURCES LIMITED	CORP	926,032,134	0.00%	-2.84%	2.17%	4,746,052,934	891
CITIGROUP INC.	CORP	1,679,414,157	0.00%	-7.62%	4.82%	7,248,893,891	724
BAYERISCHE MOTOREN WERKE AKTIENGESSELLSCHAFT	CORP	1,552,519,084	0.00%	1.08%	2.33%	15,054,401,088	1,703
VOLKSWAGEN AKTIENGESSELLSCHAFT	CORP	2,575,592,546	0.00%	-2.53%	10.45%	22,204,097,145	2,326
CREDIT SUISSE GROUP AG	CORP	1,718,336,106	0.00%	5.21%	51.08%	15,789,033,821	2,346

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UNITED STATES OF AMERICA	SOV	598,680,174	0.00%	-40.17%	-39.03%	1,537,599,846	59
UNITED KINGDOM OF GREAT BRITAIN AND NORT	SOV	1,072,829,900	0.00%	-32.20%	-18.36%	9,782,070,434	390
KINGDOM OF MOROCCO	SOV	82,250,000	0.00%	32.13%	53.02%	134,950,000	24
REPUBLIC OF CROATIA	SOV	121,566,810	0.00%	-25.09%	9.79%	1,818,495,533	52
KINGDOM OF THE NETHERLANDS	SOV	833,128,792	0.00%	-19.56%	-31.86%	1,534,052,925	93
KINGDOM OF SPAIN	SOV	1,779,629,483	0.00%	-19.39%	-23.32%	21,684,637,109	1,050
KINGDOM OF NORWAY	SOV	21,143,960	0.00%	-19.06%	-17.94%	415,143,960	38
REPUBLIC OF POLAND	SOV	325,576,986	0.00%	17.70%	344.43%	3,344,389,845	432
REPUBLIC OF ITALY	SOV	6,804,306,400	0.00%	-17.52%	-29.60%	149,776,535,535	5,993
STATE OF QATAR	SOV	1,236,648,724	0.00%	-17.47%	-21.08%	8,513,284,422	738

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THE KANSAI ELECTRIC POWER COMPANY, INCORPORATED	CORP	174,366,022	0.00%	129.08%	276.30%	256,070,797	42
WIND ACQUISITION FINANCE S.A.	CORP	17,775,413	0.00%	-82.96%	-85.13%	407,078,250	59
LEVEL 3 PARENT, LLC	CORP	9,250,000	0.00%	-70.82%	-78.34%	16,500,000	11
ILIAD HOLDING	CORP	25,545,504	0.00%	70.08%	0.00%	30,335,286	13
EXXON MOBIL CORPORATION	CORP	37,960,000	0.00%	-64.23%	-78.77%	88,960,000	19
HILTON DOMESTIC OPERATING COMPANY INC.	CORP	25,450,000	0.00%	62.10%	0.00%	40,550,000	31
TEOLLISUUDEN VOIMA OYJ	CORP	30,867,484	0.00%	-61.87%	-62.78%	90,792,979	33
MARATHON OIL CORPORATION	CORP	11,971,950	0.00%	-60.35%	-80.98%	180,169,826	39
IMBIA INSURANCE CORPORATION	CORP	18,500,000	0.00%	-57.18%	-73.39%	221,150,000	40
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	48,589,678	0.00%	-55.18%	-40.99%	219,265,578	84