



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 01-13-2023)							
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	8,476,934,117	0.53%	-5.30%	-19.91%	81,167,408,634	3,480
REPUBLIC OF KOREA	SOV	7,843,571,163	-0.48%	-6.20%	-4.73%	85,749,156,966	2,833
UNITED MEXICAN STATES	SOV	7,264,583,512	1.47%	-4.12%	-15.60%	60,943,988,843	6,734
REPUBLIC OF ITALY	SOV	6,911,815,171	1.58%	-16.22%	-28.69%	150,881,680,932	5,996
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,448,742,823	2.02%	-5.47%	-9.73%	57,731,464,370	4,880
REPUBLIC OF TURKEY	SOV	4,773,442,169	1.82%	0.72%	-3.36%	57,026,294,892	5,219
FRENCH REPUBLIC	SOV	4,565,996,601	-0.93%	-4.59%	-4.97%	40,181,838,731	1,431
REPUBLIC OF SOUTH AFRICA	SOV	4,516,873,394	3.38%	4.08%	3.00%	49,979,082,905	5,293
KINGDOM OF SAUDI ARABIA	SOV	3,627,545,675	-2.79%	-5.59%	-8.34%	25,240,211,067	1,715
REPUBLIC OF INDONESIA	SOV	3,513,776,214	3.48%	0.43%	-3.03%	44,123,533,583	3,325
REPUBLIC OF CHILE	SOV	3,467,809,692	1.06%	3.06%	37.79%	19,636,513,019	1,791
REPUBLIC OF COLOMBIA	SOV	3,066,911,186	1.32%	-0.51%	11.22%	25,337,680,936	3,641
JAPAN	SOV	3,015,873,488	2.40%	-5.95%	-6.69%	17,928,877,279	1,310
COMMONWEALTH OF AUSTRALIA	SOV	2,556,972,382	1.16%	-7.31%	-8.26%	14,989,143,620	565
FEDERAL REPUBLIC OF GERMANY	SOV	2,428,037,098	0.36%	3.07%	28.74%	13,041,471,165	476

Top 15 Corporate Reference Entities by Net Notional (Week Ending 01-13-2023)							
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	4,453,052,785	-0.01%	-9.00%	12.64%	18,929,092,192	2,186
VERIZON COMMUNICATIONS INC.	CORP	3,810,543,068	0.90%	2.58%	66.75%	16,283,672,685	1,663
BARCLAYS BANK PLC	CORP	3,423,379,269	3.93%	-9.52%	31.03%	14,920,990,659	1,158
SOFTBANK GROUP CORP.	CORP	3,038,746,730	3.22%	-6.61%	-7.44%	17,177,135,924	4,654
GENERAL ELECTRIC COMPANY	CORP	2,960,787,965	0.02%	-3.09%	-11.83%	11,967,550,997	1,973
NATURGY ENERGY GROUP, S.A.	CORP	2,665,792,454	1.86%	-10.70%	12.33%	9,733,001,232	801
VOLKSWAGEN AKTIENGESSELLSCHAFT	CORP	2,637,768,406	2.41%	-0.18%	12.57%	22,713,067,265	2,329
THE BOEING COMPANY	CORP	2,579,669,283	-0.15%	-16.62%	-10.21%	10,490,272,681	1,544
ROLLS-ROYCE PLC	CORP	2,395,376,489	0.90%	-4.18%	-16.22%	19,310,364,032	2,033
BP P.L.C.	CORP	2,391,300,782	-1.06%	-0.86%	64.85%	17,364,421,910	1,517
THE GOLDMAN SACHS GROUP, INC.	CORP	2,378,881,616	-0.61%	12.72%	11.97%	12,792,269,294	1,205
BANK OF AMERICA CORPORATION	CORP	2,180,959,881	0.66%	-6.95%	-1.52%	10,102,123,700	755
HSBC HOLDINGS PLC	CORP	2,156,038,397	1.54%	-0.28%	10.03%	21,088,073,853	3,449
ANHEUSER-BUSCH INBEV	CORP	2,072,433,439	2.26%	-5.59%	-10.22%	13,414,459,170	1,285
WALMART INC.	CORP	2,059,965,400	-1.47%	6.55%	104.73%	8,816,050,850	633

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	773,524,034	29.20%	-22.69%	-21.62%	2,192,441,876	73
REPUBLIC OF CROATIA	SOV	108,282,324	-10.93%	-33.28%	1.44%	1,832,047,222	52
KINGDOM OF NORWAY	SOV	231,833,063	9.80%	-11.13%	-9.92%	465,333,063	40
ARAB REPUBLIC OF EGYPT	SOV	420,842,000	-6.45%	-0.81%	35.01%	2,611,212,192	668
REPUBLIC OF POLAND	SOV	875,882,559	6.09%	24.88%	370.64%	2,480,520,459	455
KINGDOM OF THAILAND	SOV	502,150,856	5.11%	-3.00%	-23.14%	5,270,598,890	394
REPUBLIC OF INDONESIA	SOV	3,513,776,214	3.48%	0.43%	-3.03%	44,123,533,583	3,325
REPUBLIC OF SOUTH AFRICA	SOV	4,516,873,394	3.38%	4.08%	3.00%	49,979,082,905	5,293
STATE OF QATAR	SOV	1,197,839,010	-3.14%	-20.06%	-23.55%	8,715,464,422	753
KINGDOM OF THE NETHERLANDS	SOV	858,166,613	3.01%	-17.15%	-29.81%	1,584,336,580	95

Top 10 Corporate Reference Entities by Net Notional Change vs 1 Week Ago							
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FRONTIER COMMUNICATIONS HOLDINGS, LLC	CORP	19,500,000	56.00%	69.57%	0.00%	42,100,000	24
WEATHERFORD INTERNATIONAL LTD.	CORP	20,500,000	41.38%	115.79%	0.00%	37,600,000	21
WOODSIDE ENERGY GROUP LTD.	CORP	73,328,184	37.50%	8.91%	0.00%	149,978,184	35
IHEARTCOMMUNICATIONS, INC.	CORP	20,500,000	24.24%	78.26%	0.00%	44,100,000	28
HILTON DOMESTIC OPERATING COMPANY INC.	CORP	31,450,000	23.58%	100.32%	0.00%	46,550,000	34
COUNTRY GARDEN HOLDINGS COMPANY LIMITED	CORP	41,500,000	-19.42%	-19.42%	-90.55%	101,500,000	17
CITIC LIMITED	CORP	69,150,000	-17.68%	-17.68%	-25.08%	749,750,000	124
THE HERTZ CORPORATION	CORP	27,500,000	17.02%	61.76%	0.00%	49,600,000	27
HUTCHISON WHAMPOA LIMITED	CORP	185,458,066	-16.64%	-22.69%	-35.42%	1,573,991,132	221
THALES	CORP	85,998,393	-15.04%	-6.72%	-11.68%	1,447,611,396	239

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KINGDOM OF MOROCCO	SOV	84,250,000	2.43%	35.34%	56.74%	136,950,000	25
REPUBLIC OF CROATIA	SOV	108,282,324	-10.93%	-33.28%	1.44%	1,832,047,222	52
UNITED KINGDOM OF GREAT BRITAIN AND NORT	SOV	1,073,302,658	0.04%	-32.17%	-18.32%	9,612,088,577	386
REPUBLIC OF POLAND	SOV	875,882,559	6.09%	24.88%	370.64%	2,480,520,459	455
UNITED STATES OF AMERICA	SOV	773,524,034	29.20%	-22.69%	-21.62%	2,192,441,876	73
STATE OF QATAR	SOV	1,197,839,010	-3.14%	-20.06%	-23.55%	8,715,464,422	753
KINGDOM OF SPAIN	SOV	1,804,616,492	1.40%	-18.36%	-22.30%	21,998,168,367	1,053
MALAYSIA	SOV	2,054,377,791	2.20%	18.01%	16.12%	23,523,395,330	1,723
KINGDOM OF THE NETHERLANDS	SOV	858,166,613	3.01%	-17.15%	-29.81%	1,584,336,580	95
REPUBLIC OF ITALY	SOV	6,911,815,171	1.58%	-16.22%	-28.69%	150,881,680,932	5,996

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THE KANSAI ELECTRIC POWER COMPANY, INCORPORATED	CORP	176,276,146	1.10%	131.59%	282.71%	268,535,286	43
WEATHERFORD INTERNATIONAL LTD.	CORP	20,500,000	41.38%	115.79%	0.00%	37,600,000	21
HILTON DOMESTIC OPERATING COMPANY INC.	CORP	31,450,000	23.58%	100.32%	0.00%	46,550,000	34
WIND ACQUISITION FINANCE S.A.	CORP	18,091,216	1.78%	-82.66%	-84.94%	414,310,498	59
IHEARTCOMMUNICATIONS, INC.	CORP	20,500,000	24.24%	78.26%	0.00%	44,100,000	28
LIAD HOLDING	CORP	25,999,353	1.78%	73.10%	0.00%	30,874,232	13
LEVEL 3 PARENT, LLC	CORP	9,250,000	0.00%	-70.82%	-78.34%	16,500,000	11
FRONTIER COMMUNICATIONS HOLDINGS, LLC	CORP	19,500,000	56.00%	69.57%	0.00%	42,100,000	24
EXXON MOBIL CORPORATION	CORP	37,960,000	0.00%	-64.23%	-78.77%	88,960,000	19
MARATHON OIL CORPORATION	CORP	10,833,900	-9.51%	-64.12%	-82.79%	181,307,876	39