



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 01-27-2023)							
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	8,499,891,117	-0.09%	0.81%	-13.69%	80,988,172,634	3,469
REPUBLIC OF KOREA	SOV	7,907,193,163	-1.09%	0.33%	-13.59%	86,470,844,966	2,830
UNITED MEXICAN STATES	SOV	7,331,118,315	0.84%	2.40%	-14.79%	62,078,762,736	6,791
REPUBLIC OF ITALY	SOV	7,215,818,343	2.09%	6.05%	-23.59%	152,664,913,426	6,069
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,434,576,175	-0.80%	1.79%	12.06%	58,999,560,135	4,951
REPUBLIC OF TURKEY	SOV	4,765,086,134	1.28%	1.64%	-2.08%	56,664,546,608	5,187
FRENCH REPUBLIC	SOV	4,680,634,767	1.67%	1.56%	-0.55%	40,217,085,414	1,446
REPUBLIC OF SOUTH AFRICA	SOV	4,679,113,394	3.57%	7.09%	-13.26%	51,563,225,905	5,427
KINGDOM OF SAUDI ARABIA	SOV	3,916,050,675	4.81%	4.94%	17.94%	25,938,470,989	1,727
REPUBLIC OF INDONESIA	SOV	3,553,781,214	-0.29%	4.66%	-2.53%	43,063,664,583	3,304
REPUBLIC OF CHILE	SOV	3,549,340,292	3.28%	3.44%	47.17%	20,399,703,619	1,848
REPUBLIC OF COLOMBIA	SOV	3,112,791,104	0.99%	2.83%	-12.60%	25,777,956,854	3,661
JAPAN	SOV	3,082,123,488	1.01%	4.65%	-3.86%	18,108,285,724	1,332
COMMONWEALTH OF AUSTRALIA	SOV	2,538,140,915	0.00%	0.41%	-9.08%	14,909,528,068	567
FEDERAL REPUBLIC OF GERMANY	SOV	2,429,607,538	0.02%	0.42%	27.64%	12,953,548,865	474

Top 15 Corporate Reference Entities by Net Notional (Week Ending 01-27-2023)							
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	4,448,344,587	0.16%	-0.11%	14.27%	19,016,005,630	2,197
VERIZON COMMUNICATIONS INC.	CORP	3,810,098,548	0.42%	0.89%	64.24%	16,721,189,474	1,679
BARCLAYS BANK PLC	CORP	3,440,433,319	-0.12%	4.45%	3.79%	15,151,543,782	1,178
SOFTBANK GROUP CORP.	CORP	3,041,929,810	1.36%	3.33%	-10.61%	17,267,638,190	4,711
GENERAL ELECTRIC COMPANY	CORP	2,969,791,919	0.15%	0.33%	-12.28%	11,990,205,594	1,974
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,731,169,730	1.64%	6.04%	17.78%	23,004,374,574	2,349
NATURGY ENERGY GROUP, S.A.	CORP	2,662,204,929	0.09%	1.72%	7.12%	9,773,707,036	803
THE BOEING COMPANY	CORP	2,574,047,353	1.45%	-0.36%	-9.90%	10,693,310,751	1,550
ROLLS-ROYCE PLC	CORP	2,429,186,026	0.85%	2.33%	-14.65%	19,361,603,632	2,039
BP P.L.C.	CORP	2,372,975,276	-0.20%	-1.82%	60.15%	17,575,503,921	1,515
THE GOLDMAN SACHS GROUP, INC.	CORP	2,307,458,721	-2.54%	-3.60%	8.83%	13,000,331,584	1,210
BANK OF AMERICA CORPORATION	CORP	2,204,689,129	0.00%	1.76%	-5.39%	9,998,800,369	739
WALMART INC.	CORP	2,109,451,400	0.85%	0.90%	107.85%	9,139,706,455	644
ANHEUSER-BUSCH INBEV	CORP	2,104,160,289	0.59%	3.83%	-7.38%	13,337,401,779	1,231
BNP PARIBAS	CORP	2,103,144,621	2.04%	6.56%	1.83%	22,040,610,338	2,831

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	2,141,617,073	55.29%	257.72%	117.62%	4,955,068,424	265
REPUBLIC OF SERBIA	SOV	54,150,000	22.65%	22.65%	35.38%	105,650,000	41
REPUBLIC OF PERU	SOV	1,836,437,492	9.44%	12.56%	15.92%	11,966,578,637	1,506
KINGDOM OF NORWAY	SOV	251,867,203	8.63%	19.29%	-2.13%	495,167,203	44
HELLENIC REPUBLIC	SOV	924,316,690	7.65%	-8.32%	-48.35%	13,058,531,306	1,505
KINGDOM OF SAUDI ARABIA	SOV	3,916,050,675	4.81%	4.94%	17.94%	25,938,470,989	1,727
REPUBLIC OF SOUTH AFRICA	SOV	4,679,113,394	3.57%	7.09%	-13.26%	51,563,225,905	5,427
REPUBLIC OF CHILE	SOV	3,549,340,292	3.28%	3.44%	47.17%	20,399,703,619	1,848
HUNGARY	SOV	251,861,000	-3.21%	-3.95%	-6.33%	1,424,339,000	220
REPUBLIC OF POLAND	SOV	920,955,960	2.79%	11.55%	384.94%	2,503,906,522	428

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
CIGNA CORPORATION	CORP	93,145,000	27.34%	27.34%	111.79%	473,400,000	82
LOUISIANA-PACIFIC CORPORATION	CORP	55,025,000	26.79%	43.29%	-18.36%	282,050,000	90
THE EXPORT-IMPORT BANK OF CHINA	CORP	189,250,000	-23.07%	-25.67%	-29.91%	1,535,413,588	132
UBER TECHNOLOGIES, INC.	CORP	31,500,000	18.87%	28.05%	0.00%	95,100,000	56
PERUSAHAAN PERSEROAN (PERSERO) PT	CORP	83,575,000	18.76%	19.39%	19.39%	671,800,000	92
PERUSAHAAN LISTRIK NEGARA	CORP	107,895,149	18.46%	6.59%	0.64%	1,425,005,477	238
THALES	CORP	85,575,000	13.23%	13.23%	-40.84%	779,875,000	127
FRONTIER COMMUNICATIONS HOLDINGS, LLC	CORP	27,500,000	12.24%	120.00%	0.00%	55,100,000	32
OMNICOM GROUP INC.	CORP	488,407,800	12.01%	14.52%	23.67%	2,471,772,400	392
MIZUHO BANK, LTD.	CORP	185,000,000	-11.83%	-11.83%	57.01%	339,672,236	41

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UNITED STATES OF AMERICA	SOV	2,141,617,073	55.29%	257.72%	117.62%	4,955,068,424	265
REPUBLIC OF SERBIA	SOV	54,150,000	22.65%	22.65%	35.38%	105,650,000	41
KINGDOM OF NORWAY	SOV	251,867,203	8.63%	19.29%	-2.13%	495,167,203	44
REPUBLIC OF CROATIA	SOV	105,883,989	-0.62%	-12.90%	-2.87%	1,834,493,797	52
REPUBLIC OF PERU	SOV	1,836,437,492	9.44%	12.56%	15.92%	11,966,578,637	1,506
REPUBLIC OF POLAND	SOV	920,955,960	2.79%	11.55%	384.94%	2,503,906,522	428
HELLENIC REPUBLIC	SOV	924,316,690	7.65%	-8.32%	-48.35%	13,058,531,306	1,505
REPUBLIC OF SOUTH AFRICA	SOV	4,679,113,394	3.57%	7.09%	-13.26%	51,563,225,905	5,427
KINGDOM OF MOROCCO	SOV	87,250,000	0.00%	6.08%	62.33%	141,950,000	26
REPUBLIC OF ITALY	SOV	7,215,818,343	2.09%	6.05%	-23.59%	152,664,913,426	6,069

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FRONTIER COMMUNICATIONS HOLDINGS, LLC	CORP	27,500,000	12.24%	120.00%	0.00%	55,100,000	32
WEATHERFORD INTERNATIONAL LTD.	CORP	23,500,000	4.44%	62.07%	0.00%	41,600,000	24
IHEARTCOMMUNICATIONS, INC.	CORP	25,500,000	4.08%	54.55%	0.00%	50,100,000	32
LOUISIANA-PACIFIC CORPORATION	CORP	55,025,000	26.79%	43.29%	-18.36%	282,050,000	90
EQM MIDSTREAM PARTNERS, LP	CORP	33,250,000	9.92%	43.01%	0.00%	55,150,000	32
WOODSIDE ENERGY GROUP LTD.	CORP	73,328,184	0.00%	37.50%	0.00%	149,978,184	35
THE HERTZ CORPORATION	CORP	31,500,000	6.78%	34.04%	0.00%	55,600,000	31
HILTON DOMESTIC OPERATING COMPANY INC.	CORP	33,850,000	0.00%	33.01%	0.00%	52,950,000	39
TRANSCANADA PIPELINES LIMITED	CORP	392,759,236	8.61%	30.47%	50.87%	1,881,427,836	297
UBER TECHNOLOGIES, INC.	CORP	31,500,000	18.87%	28.05%	0.00%	95,100,000	56