



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 02-10-2023)							
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	8,988,561,117	1.20%	5.65%	18.77%	81,856,469,634	3,505
REPUBLIC OF KOREA	SOV	7,995,218,163	0.00%	0.01%	-4.05%	86,457,243,966	2,834
UNITED MEXICAN STATES	SOV	7,587,156,159	2.57%	4.36%	-11.55%	62,444,535,882	6,799
REPUBLIC OF ITALY	SOV	7,554,855,309	-0.04%	6.89%	-19.16%	153,003,671,813	6,067
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,463,872,202	-2.42%	-0.35%	12.51%	58,899,594,599	5,009
REPUBLIC OF TURKEY	SOV	4,930,626,488	4.75%	4.80%	2.19%	56,974,644,316	5,276
FRENCH REPUBLIC	SOV	4,812,728,202	2.49%	4.54%	-2.57%	40,607,641,997	1,477
REPUBLIC OF SOUTH AFRICA	SOV	4,778,428,394	0.87%	5.76%	-13.09%	51,911,702,105	5,503
KINGDOM OF SAUDI ARABIA	SOV	4,335,785,675	4.88%	16.04%	33.21%	27,664,663,989	1,790
REPUBLIC OF INDONESIA	SOV	3,796,131,584	4.03%	6.51%	6.34%	43,750,168,439	3,356
UNITED STATES OF AMERICA	SOV	3,576,299,259	7.64%	159.32%	263.29%	8,451,615,364	413
REPUBLIC OF CHILE	SOV	3,441,088,392	-1.41%	0.13%	48.51%	20,683,831,719	1,854
JAPAN	SOV	3,070,818,442	0.59%	0.64%	-4.18%	18,311,335,095	1,345
REPUBLIC OF COLOMBIA	SOV	3,009,508,104	-4.08%	-2.36%	-18.42%	25,360,511,911	3,662
COMMONWEALTH OF AUSTRALIA	SOV	2,528,048,615	0.00%	-0.40%	-10.25%	15,034,826,852	571

Top 15 Corporate Reference Entities by Net Notional (Week Ending 02-10-2023)							
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	4,484,645,618	0.47%	0.97%	16.60%	19,098,898,784	2,220
VERIZON COMMUNICATIONS INC.	CORP	3,787,332,076	-0.73%	-0.18%	64.60%	16,983,109,656	1,696
BARCLAYS BANK PLC	CORP	3,375,538,208	-1.46%	-2.00%	1.91%	14,942,390,554	1,186
SOFTBANK GROUP CORP.	CORP	3,031,778,267	1.30%	1.02%	-10.47%	17,479,192,071	4,772
GENERAL ELECTRIC COMPANY	CORP	2,963,518,428	-0.27%	-0.06%	-11.80%	12,078,700,136	1,971
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,679,770,622	-1.31%	-0.27%	10.32%	23,282,550,256	2,420
THE BOEING COMPANY	CORP	2,603,569,429	0.27%	2.61%	-7.65%	10,569,636,827	1,555
NATURGY ENERGY GROUP, S.A.	CORP	2,567,220,664	-2.96%	-3.48%	0.31%	9,776,053,982	832
THE GOLDMAN SACHS GROUP, INC.	CORP	2,391,844,303	1.05%	1.03%	11.18%	13,497,016,637	1,251
ROLLS-ROYCE PLC	CORP	2,374,807,655	-1.20%	-1.41%	-16.46%	19,102,615,118	2,020
BP P.L.C.	CORP	2,350,284,189	-0.13%	-1.15%	52.05%	17,545,156,676	1,542
BANK OF AMERICA CORPORATION	CORP	2,253,078,056	1.95%	2.19%	-3.87%	10,266,340,381	778
WALMART INC.	CORP	2,188,813,400	1.62%	4.64%	114.08%	9,407,467,739	680
THE PROCTER & GAMBLE COMPANY	CORP	2,134,570,384	2.14%	5.71%	54.78%	8,119,012,951	608
BNP PARIBAS	CORP	2,062,981,376	-1.04%	0.09%	2.27%	21,802,694,685	2,853

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 CROATIA	SOV	119,251,581	11.80%	11.92%	17.46%	1,820,857,331	52
ARAB REPUBLIC OF EGYPT	SOV	449,792,000	8.44%	6.73%	48.07%	2,836,910,997	776
UNITED STATES OF AMERICA	SOV	3,576,299,259	7.64%	159.32%	263.29%	8,451,615,364	413
KINGDOM OF SWEDEN	SOV	991,000,000	5.31%	4.31%	21.45%	1,977,633,000	91
KINGDOM OF BELGIUM	SOV	724,532,232	5.18%	2.14%	-10.87%	6,170,236,403	424
KINGDOM OF SAUDI ARABIA	SOV	4,335,785,675	4.88%	16.04%	33.21%	27,664,663,989	1,790
REPUBLIC OF TURKEY	SOV	4,930,626,488	4.75%	4.80%	2.19%	56,974,644,316	5,276
REPUBLIC OF COLOMBIA	SOV	3,009,508,104	-4.08%	-2.36%	-18.42%	25,360,511,911	3,662
REPUBLIC OF INDONESIA	SOV	3,796,131,584	4.03%	6.51%	6.34%	43,750,168,439	3,356
REPUBLIC OF THE PHILIPPINES	SOV	1,586,858,222	3.82%	-1.20%	-0.05%	18,811,483,381	1,851

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
CATERPILLAR FINANCIAL SERVICES CORPORATION	CORP	10,150,000	-49.63%	-49.63%	-75.75%	132,008,700	29
THE HERTZ CORPORATION	CORP	40,000,000	26.98%	35.59%	0.00%	68,100,000	35
THE COCA-COLA COMPANY	CORP	182,203,075	19.68%	19.67%	206.56%	263,287,702	28
WOORI BANK	CORP	223,375,000	15.10%	15.10%	-1.75%	1,662,025,000	227
CHINA HUARONG INTERNATIONAL HOLDINGS LIMITED	CORP	174,715,000	-14.30%	-14.30%	-29.20%	1,888,110,000	353
THE EXPORT-IMPORT BANK OF CHINA	CORP	201,250,000	14.18%	-18.20%	-25.47%	1,507,613,588	129
YUM! BRANDS, INC.	CORP	315,497,667	12.80%	12.61%	-12.79%	1,908,362,867	375
ALIBABA GROUP HOLDING LIMITED	CORP	400,367,400	11.53%	-2.25%	-38.66%	3,100,878,400	421
BRISTOL-MYERS SQUIBB COMPANY	CORP	1,141,213,000	10.93%	13.01%	103.04%	5,336,408,787	601
CLEVELAND-CLIFFS INC.	CORP	243,691,667	9.43%	10.62%	4.41%	1,430,629,667	421

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UNITED STATES OF AMERICA	SOV	3,576,299,259	7.64%	159.32%	263.29%	8,451,615,364	413
REPUBLIC OF SERBIA	SOV	54,150,000	0.00%	22.65%	35.38%	113,150,000	40
KINGDOM OF SAUDI ARABIA	SOV	4,335,785,675	4.88%	16.04%	33.21%	27,664,663,989	1,790
IRELAND	SOV	657,966,667	-0.01%	12.02%	4.26%	3,082,253,792	190
REPUBLIC OF CROATIA	SOV	119,251,581	11.80%	11.92%	17.46%	1,820,857,331	52
REPUBLIC OF PERU	SOV	1,871,278,892	-1.52%	11.52%	19.41%	11,890,059,857	1,542
CZECH REPUBLIC	SOV	99,078,455	-0.14%	10.97%	167.73%	1,710,933,830	27
KINGDOM OF NORWAY	SOV	251,676,917	-0.05%	8.55%	-2.24%	494,976,917	44
ROMANIA	SOV	206,224,000	2.48%	7.84%	22.32%	836,341,819	206
REPUBLIC OF POLAND	SOV	960,846,844	2.68%	7.25%	391.33%	2,609,369,461	446

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CATERPILLAR FINANCIAL SERVICES CORPORATION	CORP	10,150,000	-49.63%	-49.63%	-75.75%	132,008,700	29
WEST JAPAN RAILWAY COMPANY	CORP	22,065,230	-0.18%	36.08%	0.00%	77,608,740	18
THE HERTZ CORPORATION	CORP	40,000,000	26.98%	35.59%	0.00%	68,100,000	35
UBER TECHNOLOGIES, INC.	CORP	35,225,000	-0.77%	32.92%	0.00%	112,825,000	71
CIGNA CORPORATION	CORP	93,145,000	0.00%	27.34%	111.79%	473,400,000	82
CANADIAN NATURAL RESOURCES LIMITED	CORP	714,249,678	2.00%	26.25%	48.60%	4,009,171,897	544
THALES	CORP	113,586,498	5.94%	24.71%	8.45%	1,432,511,299	240
COMPAGNIE FINANCIERE MICHELIN	CORP	315,934,243	-1.13%	24.46%	0.00%	1,099,712,735	151
CAPGEMINI	CORP	53,918,431	-1.13%	22.61%	-22.86%	1,724,432,212	20
THE COCA-COLA COMPANY	CORP	182,203,075	19.68%	19.67%	206.56%	263,287,702	28