



# 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](http://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](http://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 03-03-2023)							
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	9,088,381,117	0.26%	2.32%	12.07%	83,501,885,728	3,571
REPUBLIC OF ITALY	SOV	8,273,451,507	3.94%	9.47%	-12.59%	155,024,025,707	6,093
REPUBLIC OF KOREA	SOV	7,755,693,163	-1.95%	-2.99%	-11.98%	87,250,887,966	2,873
UNITED MEXICAN STATES	SOV	7,570,758,873	-0.72%	2.35%	-12.13%	63,945,377,791	6,882
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,671,225,158	-0.01%	0.71%	15.49%	59,606,610,552	5,104
FRENCH REPUBLIC	SOV	4,846,731,860	0.13%	3.22%	-0.75%	40,791,337,745	1,474
REPUBLIC OF TURKEY	SOV	4,815,380,397	-1.78%	2.30%	-5.03%	57,462,266,492	5,304
REPUBLIC OF SOUTH AFRICA	SOV	4,680,606,272	-0.45%	-1.19%	-18.04%	53,142,796,033	5,555
UNITED STATES OF AMERICA	SOV	4,510,349,926	7.82%	35.76%	365.52%	10,283,940,353	581
KINGDOM OF SAUDI ARABIA	SOV	4,331,873,675	-0.51%	4.79%	31.04%	28,315,758,989	1,776
REPUBLIC OF INDONESIA	SOV	4,129,797,987	7.54%	13.17%	13.52%	44,875,685,189	3,441
REPUBLIC OF COLOMBIA	SOV	3,231,376,104	0.26%	2.99%	-9.35%	25,930,118,587	3,772
JAPAN	SOV	3,158,350,332	0.46%	3.46%	-1.80%	18,842,243,168	1,373
REPUBLIC OF CHILE	SOV	2,981,824,292	-6.34%	-14.57%	33.22%	19,444,007,619	1,848
COMMONWEALTH OF AUSTRALIA	SOV	2,559,219,582	-0.52%	1.23%	-11.02%	15,110,439,472	576

Top 15 Corporate Reference Entities by Net Notional (Week Ending 03-03-2023)							
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	4,560,523,655	1.53%	2.17%	19.33%	20,350,912,332	2,209
VERIZON COMMUNICATIONS INC.	CORP	3,828,576,425	0.99%	0.36%	66.36%	17,256,184,913	1,697
BARCLAYS BANK PLC	CORP	3,357,762,842	0.37%	-1.98%	2.55%	15,036,228,069	1,196
SOFTBANK GROUP CORP.	CORP	2,957,731,762	0.90%	-1.17%	-12.78%	17,202,594,496	4,837
GENERAL ELECTRIC COMPANY	CORP	2,952,903,556	0.06%	-0.63%	-11.14%	12,061,486,936	1,974
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,710,228,290	2.42%	-0.19%	12.25%	22,751,243,659	2,424
THE BOEING COMPANY	CORP	2,559,681,056	-0.41%	-1.42%	-8.98%	10,797,781,704	1,563
NATURGY ENERGY GROUP, S.A.	CORP	2,554,792,349	0.80%	-3.43%	1.67%	9,362,127,915	831
THE GOLDMAN SACHS GROUP, INC.	CORP	2,441,920,662	2.50%	3.17%	13.17%	13,800,803,513	1,302
BANK OF AMERICA CORPORATION	CORP	2,386,110,440	0.35%	7.97%	1.05%	10,887,473,342	801
BP P.L.C.	CORP	2,354,387,864	0.39%	0.04%	35.70%	19,598,198,338	1,537
ROLLS-ROYCE PLC	CORP	2,326,924,454	-1.21%	-3.19%	-19.23%	18,089,044,704	1,926
WALMART INC.	CORP	2,251,269,400	3.06%	4.52%	115.39%	9,584,234,535	664
THE PROCTER & GAMBLE COMPANY	CORP	2,137,561,529	0.47%	2.29%	54.42%	8,246,088,915	605
MORGAN STANLEY	CORP	2,080,682,346	3.56%	6.64%	21.78%	10,457,300,388	1,167

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
ROMANIA	SOV	181,324,000	-13.21%	-9.89%	-2.27%	845,538,152	209
UNITED STATES OF AMERICA	SOV	4,510,349,926	7.82%	35.76%	365.52%	10,283,940,353	581
REPUBLIC OF INDONESIA	SOV	4,129,797,987	7.54%	13.17%	13.52%	44,875,685,189	3,441
REPUBLIC OF CHILE	SOV	2,981,824,292	-6.34%	-14.57%	33.22%	19,444,007,619	1,848
REPUBLIC OF CROATIA	SOV	122,361,900	-4.68%	14.72%	7.13%	1,817,684,451	52
REPUBLIC OF ITALY	SOV	8,273,451,507	3.94%	9.47%	-12.59%	155,024,025,707	6,093
ARAB REPUBLIC OF EGYPT	SOV	476,311,000	3.26%	14.83%	61.05%	2,894,287,975	769
MALAYSIA	SOV	1,877,181,031	-2.80%	-8.32%	5.70%	23,278,630,570	1,727
REPUBLIC OF PERU	SOV	1,673,776,000	-2.72%	-11.92%	6.13%	11,768,482,457	1,545
SOCIALIST REPUBLIC OF VIETNAM	SOV	396,400,000	2.59%	2.59%	34.12%	1,499,283,000	219

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
EIDP, INC.	CORP	144,737,600	108.94%	0.00%	0.00%	329,677,200	32
CIGNA CORPORATION	CORP	109,936,000	22.24%	18.03%	144.63%	507,347,000	85
E. I. DU PONT DE NEMOURS AND COMPANY	CORP	549,085,098	15.38%	11.86%	21.16%	2,277,033,036	375
TDC HOLDING A/S	CORP	181,032,202	-15.06%	-17.12%	0.00%	1,816,991,596	440
EG GLOBAL FINANCE PLC	CORP	39,802,231	12.63%	15.42%	192.69%	156,127,583	72
NEXTERA ENERGY CAPITAL HOLDINGS, INC.	CORP	1,195,411,400	12.33%	16.17%	75.16%	5,386,528,058	588
CONSTELLATION BRANDS, INC.	CORP	20,690,000	11.90%	11.90%	30.37%	55,790,000	22
KELLOGG COMPANY	CORP	10,750,000	11.40%	11.40%	0.00%	11,750,000	13
BANCO COMERCIAL PORTUGUES, S.A.	CORP	22,104,864	-10.98%	-13.04%	-63.73%	144,072,689	68
MONITCHEM HOLDCO 3 S.A.	CORP	169,756,668	10.73%	9.48%	-4.21%	968,937,349	338

Top 10 Sovereign Reference Entities by Net Notional Change vs 4 Weeks 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	4,510,349,926	7.82%	35.76%	365.52%	10,283,940,353	581
SLOVAK REPUBLIC	SOV	128,265,771	0.02%	24.15%	40.97%	379,811,201	37
ARAB REPUBLIC OF EGYPT	SOV	476,311,000	3.26%	14.83%	61.05%	2,894,287,975	769
REPUBLIC OF CROATIA	SOV	122,361,900	-4.68%	14.72%	7.13%	1,817,684,451	52
REPUBLIC OF CHILE	SOV	2,981,824,292	-6.34%	-14.57%	33.22%	19,444,007,619	1,848
REPUBLIC OF INDONESIA	SOV	4,129,797,987	7.54%	13.17%	13.52%	44,875,685,189	3,441
REPUBLIC OF PERU	SOV	1,673,776,000	-2.72%	-11.92%	6.13%	11,768,482,457	1,545
KINGDOM OF SWEDEN	SOV	1,050,934,000	0.00%	11.68%	28.79%	2,113,773,000	100
REPUBLIC OF PANAMA	SOV	744,851,766	1.71%	10.50%	49.49%	3,790,821,234	558
ROMANIA	SOV	181,324,000	-13.21%	-9.89%	-2.27%	845,538,152	209

Top 10 Corporate Reference Entities by Net Notional Change vs 4 Weeks 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	40,167,000	6.64%	105.25%	0.00%	71,262,000	36
CATERPILLAR FINANCIAL SERVICES CORPORATION	CORP	10,150,000	0.00%	-49.63%	-75.75%	131,763,000	29
THE HERTZ CORPORATION	CORP	42,400,000	0.00%	34.60%	0.00%	76,100,000	38
STONEGATE PUB COMPANY FINANCING LIMITED	CORP	56,684,744	-5.41%	-27.84%	0.00%	277,789,994	87
WEATHERFORD INTERNATIONAL LTD.	CORP	32,400,000	0.00%	27.06%	0.00%	57,600,000	31
LUMEN TECHNOLOGIES, INC.	CORP	501,151,467	0.28%	20.94%	0.31%	2,726,942,467	541
NEXI S.P.A.	CORP	35,772,458	0.80%	-20.23%	93.97%	150,619,873	74
IHEARTCOMMUNICATIONS, INC.	CORP	33,000,000	0.00%	20.00%	0.00%	72,600,000	45
THE COCA-COLA COMPANY	CORP	182,189,793	0.01%	19.67%	206.81%	263,274,420	28
INTESA SANPAOLO SPA	CORP	1,349,168,892	8.29%	18.66%	25.15%	22,700,326,838	3,316