



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 04-14-2023)							
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	8,368,903,877	-2.69%	-3.59%	-10.33%	81,755,198,423	3,466
REPUBLIC OF ITALY	SOV	8,147,369,499	1.03%	-0.61%	-9.65%	156,491,336,556	5,878
REPUBLIC OF KOREA	SOV	7,936,592,189	0.08%	0.34%	-13.83%	89,947,274,636	2,917
UNITED MEXICAN STATES	SOV	6,980,297,922	-2.62%	-1.81%	-14.15%	62,656,903,626	6,933
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,792,416,309	-5.79%	-0.03%	-5.97%	58,417,561,368	5,280
UNITED STATES OF AMERICA	SOV	5,205,397,738	2.27%	-5.90%	439.96%	12,018,439,181	721
FRENCH REPUBLIC	SOV	4,906,583,516	0.57%	-3.50%	-8.91%	41,368,615,504	1,485
REPUBLIC OF SOUTH AFRICA	SOV	4,504,741,937	-3.60%	-3.19%	11.98%	55,827,276,075	5,888
REPUBLIC OF TURKEY	SOV	4,241,772,465	-5.00%	-3.27%	-26.15%	58,333,516,815	5,320
KINGDOM OF SAUDI ARABIA	SOV	4,195,963,175	2.53%	-3.79%	18.89%	29,607,536,549	1,822
REPUBLIC OF INDONESIA	SOV	3,450,152,345	-1.65%	2.35%	2.95%	46,215,177,539	3,536
JAPAN	SOV	3,084,818,646	-0.96%	-1.93%	-3.86%	19,702,648,207	1,331
REPUBLIC OF CHILE	SOV	2,984,230,692	0.44%	3.92%	53.67%	21,170,007,636	1,947
REPUBLIC OF COLOMBIA	SOV	2,906,009,620	0.78%	1.68%	-3.36%	26,496,013,873	3,769
COMMONWEALTH OF AUSTRALIA	SOV	2,598,103,478	-0.20%	-1.74%	-12.08%	15,926,816,545	590

Top 15 Corporate Reference Entities by Net Notional (Week Ending 04-14-2023)							
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	4,699,874,125	0.78%	-2.79%	17.73%	21,317,870,675	2,177
VERIZON COMMUNICATIONS INC.	CORP	4,142,524,092	-0.73%	-0.18%	26.39%	17,635,418,959	1,738
BANK OF AMERICA CORPORATION	CORP	3,539,903,526	4.82%	-11.27%	52.71%	13,890,873,472	1,025
BARCLAYS BANK PLC	CORP	3,523,704,961	0.89%	-1.45%	17.03%	15,638,986,016	1,249
SOFTBANK GROUP CORP.	CORP	2,949,996,650	-1.42%	1.63%	-11.44%	17,771,352,987	4,968
GENERAL ELECTRIC COMPANY	CORP	2,894,314,237	-1.29%	0.03%	-11.64%	11,844,003,218	1,913
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,862,737,640	0.73%	-1.36%	14.40%	24,906,369,129	2,497
THE BOEING COMPANY	CORP	2,998,918,768	-0.12%	0.82%	-19.46%	10,850,456,766	1,496
THE GOLDMAN SACHS GROUP, INC.	CORP	2,395,217,146	0.31%	-6.59%	14.03%	13,604,011,647	1,271
ROLLS-ROYCE PLC	CORP	2,304,662,328	-0.34%	1.10%	-12.67%	19,160,643,144	1,939
WALMART INC.	CORP	2,300,292,200	1.01%	-1.49%	103.53%	9,998,929,647	688
BP P.L.C.	CORP	2,246,432,546	0.19%	-0.63%	15.86%	19,726,278,836	1,638
BNP PARIBAS	CORP	2,186,087,688	2.51%	-0.58%	3.83%	23,645,717,335	2,957
THE PROCTER & GAMBLE COMPANY	CORP	2,177,464,251	0.06%	-0.72%	54.02%	8,972,334,019	621
JPMORGAN CHASE & CO.	CORP	2,173,084,114	0.83%	-0.28%	21.07%	9,263,481,967	709

Top 10 Sovereign Reference Entities by Net Notional Change vs 1 Week Ago							
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DOMINICAN REPUBLIC	SOV	50,000,000	19.05%	35.14%	0.00%	89,770,000	22
REPUBLIC OF PERU	SOV	1,522,988,100	-6.14%	-4.24%	-2.61%	11,760,420,443	1,672
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,792,416,309	-5.79%	-0.03%	-5.97%	58,417,561,368	5,280
REPUBLIC OF CROATIA	SOV	96,817,664	-5.13%	1.43%	-42.13%	1,853,742,481	54
REPUBLIC OF TURKEY	SOV	4,241,772,465	-5.00%	-3.27%	-26.15%	58,333,516,815	5,320
MALAYSIA	SOV	1,735,906,853	-4.31%	-2.28%	-19.36%	23,162,638,654	1,717
REPUBLIC OF SOUTH AFRICA	SOV	4,504,741,937	-3.60%	-3.19%	11.98%	55,827,276,075	5,888
ARAB REPUBLIC OF EGYPT	SOV	434,425,916	-2.97%	-5.20%	30.62%	3,094,797,056	730
PEOPLE'S REPUBLIC OF CHINA	SOV	8,368,903,877	-2.69%	-3.59%	-10.33%	81,755,198,423	3,466
UNITED MEXICAN STATES	SOV	6,980,297,922	-2.62%	-1.81%	-14.15%	62,656,903,626	6,933

Top 10 Corporate Reference Entities by Net Notional Change vs 1 Week Ago							
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ABBOTT LABORATORIES	CORP	80,794,457	161.33%	0.00%	63.90%	94,917,204	24
WOOLWORTHS GROUP LIMITED	CORP	20,700,000	66.53%	0.00%	26.76%	134,170,000	38
COMSCOPE, INC.	CORP	20,000,000	37.93%	-16.67%	0.00%	27,500,000	14
SVENSKA HANDELSBANKEN AB	CORP	106,278,861	30.35%	-5.55%	-1.36%	385,899,846	71
CIRSA FINANCE INTERNATIONAL S.A R.L.	CORP	14,446,859	-12.62%	-0.18%	-39.75%	106,517,505	51
FRONTIER COMMUNICATIONS HOLDINGS, LLC	CORP	37,000,000	12.12%	-15.72%	0.00%	88,100,000	46
DBS BANK LTD.	CORP	116,477,000	12.02%	-3.32%	-10.26%	1,803,927,000	319
PANASONIC HOLDINGS CORPORATION	CORP	48,617,405	11.41%	19.87%	0.00%	154,645,521	39
HILTON DOMESTIC OPERATING COMPANY INC.	CORP	46,100,000	10.82%	-18.41%	0.00%	96,200,000	55
SERVICE PROPERTIES TRUST	CORP	16,500,000	-10.81%	-25.00%	0.00%	32,500,000	16

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DOMINICAN REPUBLIC	SOV	50,000,000	19.05%	35.14%	0.00%	89,770,000	22
STATE OF ISRAEL	SOV	284,766,667	0.00%	-12.59%	-12.05%	1,703,123,292	210
REPUBLIC OF THE PHILIPPINES	SOV	1,350,223,628	1.10%	6.46%	-25.45%	19,926,806,528	1,909
UNITED STATES OF AMERICA	SOV	5,205,397,738	2.27%	-5.90%	439.96%	12,018,439,181	721
REPUBLIC OF PANAMA	SOV	588,278,171	-1.87%	5.86%	10.54%	3,881,434,266	643
ARAB REPUBLIC OF EGYPT	SOV	434,425,916	-2.97%	-5.20%	30.62%	3,094,797,056	730
ARGENTINE REPUBLIC	SOV	253,004,489	0.00%	-4.96%	-35.62%	2,800,781,958	1,020
REPUBLIC OF KAZAKHSTAN	SOV	206,008,000	0.00%	-4.63%	-0.77%	997,556,000	149
REPUBLIC OF PERU	SOV	1,522,988,100	-6.14%	-4.24%	-2.61%	11,760,420,443	1,672
REPUBLIC OF CHILE	SOV	2,984,230,692	0.44%	3.92%	53.67%	21,170,007,636	1,947

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NORDEA BANK ABP	CORP	72,245,435	0.68%	-36.76%	-27.44%	242,742,469	43
CHUBB INA HOLDINGS INC.	CORP	14,896,395	0.00%	33.05%	-48.98%	37,996,395	15
APPLE INC.	CORP	52,782,196	0.11%	-30.36%	-12.64%	99,409,392	19
CARVANA CO.	CORP	16,500,000	0.00%	-28.26%	0.00%	25,500,000	16
SUMITOMO MITSUI BANKING CORPORATION	CORP	71,960,000	4.35%	-28.01%	4.35%	160,960,000	25
VUE INTERNATIONAL BIDCO PLC	CORP	60,274,908	0.68%	-26.20%	-15.27%	765,689,121	315
GFL ENVIRONMENTAL INC.	CORP	21,000,000	0.00%	-25.00%	0.00%	33,000,000	15
SERVICE PROPERTIES TRUST	CORP	16,500,000	-10.81%	-25.00%	0.00%	32,500,000	16
DISH DBS CORPORATION	CORP	528,296,437	-7.85%	23.35%	-8.13%	2,474,390,379	884
IHEARTCOMMUNICATIONS, INC.	CORP	36,000,000	1.41%	-22.41%	0.00%	96,600,000	87