



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 04-21-2023)							
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	8,613,503,877	2.92%	2.92%	-4.22%	82,248,970,651	3,467
REPUBLIC OF ITALY	SOV	8,140,942,048	-0.08%	-0.08%	-11.01%	156,486,319,013	5,863
REPUBLIC OF KOREA	SOV	7,955,811,189	0.24%	0.24%	-13.41%	88,393,854,636	2,832
UNITED MEXICAN STATES	SOV	6,993,171,501	0.18%	0.18%	-15.26%	62,519,511,705	6,928
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,802,920,811	0.18%	0.18%	-6.29%	59,257,311,733	5,258
UNITED STATES OF AMERICA	SOV	5,307,316,389	1.96%	1.96%	451.52%	12,223,970,266	726
FRENCH REPUBLIC	SOV	5,008,663,788	2.08%	2.08%	-10.07%	42,207,582,465	1,489
REPUBLIC OF SOUTH AFRICA	SOV	4,596,695,937	2.04%	2.04%	16.86%	56,354,289,075	5,886
REPUBLIC OF TURKEY	SOV	4,460,259,438	5.15%	5.15%	-20.89%	58,562,516,866	5,307
KINGDOM OF SAUDI ARABIA	SOV	4,239,449,675	1.04%	1.04%	18.40%	29,714,166,549	1,818
REPUBLIC OF INDONESIA	SOV	3,614,917,779	4.78%	4.78%	10.57%	46,107,848,789	3,501
JAPAN	SOV	3,084,939,296	0.00%	0.00%	-4.50%	19,726,301,939	1,334
REPUBLIC OF CHILE	SOV	2,857,465,145	-4.25%	-4.25%	52.11%	20,763,933,136	1,903
REPUBLIC OF COLOMBIA	SOV	2,810,954,620	-3.27%	-3.27%	-6.13%	26,722,033,873	3,743
COMMONWEALTH OF AUSTRALIA	SOV	2,651,273,978	2.05%	2.05%	-12.65%	16,116,200,845	616

Top 15 Corporate Reference Entities by Net Notional (Week Ending 04-21-2023)							
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	4,695,056,751	-0.10%	-0.10%	19.29%	21,676,079,651	2,204
VERIZON COMMUNICATIONS INC.	CORP	4,135,890,082	-0.16%	-0.16%	24.28%	17,854,293,254	1,885
BANK OF AMERICA CORPORATION	CORP	3,676,726,002	3.87%	3.87%	59.64%	14,806,437,613	1,056
BARCLAYS BANK PLC	CORP	3,566,691,338	1.22%	1.22%	18.03%	15,626,500,478	1,256
SOFTBANK GROUP CORP.	CORP	2,944,600,068	-0.18%	-0.18%	-11.32%	17,682,606,603	4,933
VOLKSWAGEN AKTIENGESSELLSCHAFT	CORP	2,891,497,452	1.00%	1.00%	15.03%	25,857,079,172	2,498
GENERAL ELECTRIC COMPANY	CORP	2,890,970,988	-0.12%	-0.12%	-11.58%	11,842,666,208	1,912
THE GOLDMAN SACHS GROUP, INC.	CORP	2,416,544,404	0.89%	0.89%	15.42%	13,379,885,152	1,260
THE BOEING COMPANY	CORP	2,404,910,423	0.25%	0.25%	-19.36%	10,967,192,421	1,488
WALMART INC.	CORP	2,327,292,200	1.17%	1.17%	100.07%	9,915,876,211	676
ROLLS-ROYCE PLC	CORP	2,270,517,395	-1.48%	-1.48%	-13.73%	19,161,393,864	1,925
BP P.L.C.	CORP	2,236,873,352	-0.43%	-0.43%	14.62%	19,649,970,703	1,639
MORGAN STANLEY	CORP	2,188,826,718	1.50%	1.50%	17.14%	10,570,773,000	1,156
THE PROCTER & GAMBLE COMPANY	CORP	2,177,273,801	-0.01%	-0.01%	52.57%	8,869,996,508	612
BNP PARIBAS	CORP	2,176,643,077	-0.43%	-0.43%	3.08%	23,696,653,701	2,976

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
DOMINICAN REPUBLIC	SOV	37,000,000	-26.00%	-26.00%	0.00%	95,270,000	22
STATE OF ISRAEL	SOV	305,766,667	7.37%	7.37%	-7.00%	1,764,322,567	217
REPUBLIC OF TURKEY	SOV	4,460,259,438	5.15%	5.15%	-20.89%	58,562,516,866	5,307
REPUBLIC OF INDONESIA	SOV	3,614,917,779	4.78%	4.78%	10.57%	46,107,848,789	3,501
REPUBLIC OF CHILE	SOV	2,857,465,145	-4.25%	-4.25%	52.11%	20,763,933,136	1,903
ARGENTINE REPUBLIC	SOV	262,209,489	3.64%	3.64%	-31.85%	2,792,631,958	1,020
REPUBLIC OF PERU	SOV	1,575,514,437	3.45%	3.45%	-2.32%	11,996,047,443	1,662
REPUBLIC OF THE PHILIPPINES	SOV	1,305,933,628	-3.28%	-3.28%	-30.56%	19,488,814,528	1,911
REPUBLIC OF COLOMBIA	SOV	2,810,954,620	-3.27%	-3.27%	-6.13%	26,722,033,873	3,743
PEOPLE'S REPUBLIC OF CHINA	SOV	8,613,503,877	2.92%	2.92%	-4.22%	82,248,970,651	3,467

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APPLE INC.	CORP	75,776,758	43.56%	43.56%	25.44%	145,398,516	25
NORDEA BANK ABP	CORP	98,021,979	35.68%	35.68%	-1.38%	268,406,603	45
SUMITOMO MITSUI BANKING CORPORATION	CORP	95,960,000	33.35%	33.35%	39.15%	184,960,000	27
CARVANA CO.	CORP	20,000,000	21.21%	21.21%	0.00%	33,500,000	22
SERVICE PROPERTIES TRUST	CORP	20,000,000	21.21%	21.21%	0.00%	40,500,000	22
UNILEVER FINANCE NETHERLANDS B.V.	CORP	400,191,367	19.70%	19.70%	37.51%	2,905,266,232	471
FRONTIER COMMUNICATIONS HOLDINGS, LLC	CORP	43,500,000	17.57%	17.57%	0.00%	94,600,000	50
COMMSCOPE, INC.	CORP	23,500,000	17.50%	17.50%	0.00%	33,000,000	18
PANASONIC HOLDINGS CORPORATION	CORP	41,219,262	-15.22%	-15.22%	0.00%	163,378,027	42
CHESAPEAKE ENERGY CORPORATION	CORP	74,500,000	13.74%	13.74%	0.00%	148,000,000	27

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