



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 04-28-2023)							
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	8,680,523,877	0.78%	3.72%	3.69%	82,436,942,435	3,467
REPUBLIC OF ITALY	SOV	8,197,185,423	0.69%	0.61%	-5.14%	157,253,867,236	5,885
REPUBLIC OF KOREA	SOV	7,909,378,189	-0.58%	-0.34%	-8.54%	88,482,824,636	2,868
UNITED MEXICAN STATES	SOV	7,109,144,762	1.66%	1.85%	-10.98%	62,364,703,228	6,856
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,794,238,769	-0.15%	0.03%	-4.11%	59,132,357,620	5,288
UNITED STATES OF AMERICA	SOV	5,531,951,437	4.23%	6.27%	471.84%	12,773,364,625	792
FRENCH REPUBLIC	SOV	5,084,432,653	1.51%	3.62%	-5.73%	42,171,944,387	1,494
REPUBLIC OF SOUTH AFRICA	SOV	4,653,165,938	1.23%	3.29%	20.43%	56,221,917,449	5,882
REPUBLIC OF TURKEY	SOV	4,385,196,122	-1.68%	3.38%	-16.67%	58,748,261,182	5,471
KINGDOM OF SAUDI ARABIA	SOV	4,361,449,675	2.88%	3.94%	17.63%	30,211,926,549	1,830
REPUBLIC OF INDONESIA	SOV	3,370,790,753	-6.75%	-2.30%	7.55%	46,163,964,789	3,485
JAPAN	SOV	3,145,394,892	1.96%	1.96%	6.09%	19,831,742,553	1,342
REPUBLIC OF CHILE	SOV	2,871,688,392	0.50%	-3.77%	56.74%	20,798,544,336	1,894
REPUBLIC OF COLOMBIA	SOV	2,858,019,320	1.67%	-1.65%	-4.59%	27,160,986,673	3,932
COMMONWEALTH OF AUSTRALIA	SOV	2,644,154,378	-0.27%	1.77%	-0.38%	16,047,881,464	599

Top 15 Corporate Reference Entities by Net Notional (Week Ending 04-28-2023)							
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	4,834,694,603	2.97%	2.87%	32.75%	21,806,783,880	2,214
VERIZON COMMUNICATIONS INC.	CORP	4,149,884,553	0.34%	0.18%	-25.32%	17,941,578,847	1,859
BANK OF AMERICA CORPORATION	CORP	3,989,576,466	8.51%	12.70%	90.75%	15,144,871,186	1,033
BARCLAYS BANK PLC	CORP	3,575,388,246	0.24%	1.47%	23.99%	15,636,475,917	1,218
SOFTBANK GROUP CORP.	CORP	2,902,705,261	-1.42%	-1.60%	-5.31%	17,436,928,998	4,953
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,902,333,708	0.37%	1.38%	19.62%	29,863,791,093	2,886
GENERAL ELECTRIC COMPANY	CORP	2,893,554,981	0.09%	-0.03%	-7.01%	11,938,466,954	1,923
THE GOLDMAN SACHS GROUP, INC.	CORP	2,564,157,311	6.11%	7.05%	27.92%	13,592,486,933	1,296
THE BOEING COMPANY	CORP	2,379,322,339	-1.06%	-0.82%	-18.64%	10,892,904,337	1,497
WALMART INC.	CORP	2,335,192,200	0.34%	1.52%	99.55%	9,811,410,185	682
ROLLS-ROYCE PLC	CORP	2,279,659,599	0.40%	-1.08%	-9.00%	18,971,498,795	1,861
BP P.L.C.	CORP	2,260,753,802	1.07%	0.64%	17.99%	19,482,936,451	1,609
BNP PARIBAS	CORP	2,198,822,789	1.02%	0.58%	9.42%	23,370,604,360	2,884
THE PROCTER & GAMBLE COMPANY	CORP	2,193,364,129	0.74%	0.73%	55.84%	8,945,282,352	617
MORGAN STANLEY	CORP	2,183,197,637	-0.26%	1.24%	12.26%	10,458,386,778	1,156

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 INDONESIA	SOV	3,370,790,753	-6.75%	-2.30%	7.55%	46,163,964,789	3,485
STATE OF ISRAEL	SOV	325,766,667	6.54%	14.40%	4.66%	1,774,725,230	211
ARAB REPUBLIC OF EGYPT	SOV	458,261,537	5.75%	5.49%	51.37%	3,275,783,135	755
REPUBLIC OF KAZAKHSTAN	SOV	216,008,000	4.85%	4.85%	1.35%	1,007,556,000	150
REPUBLIC OF PANAMA	SOV	555,708,171	-4.32%	-5.54%	21.40%	3,858,704,266	609
UNITED STATES OF AMERICA	SOV	5,531,951,437	4.23%	6.27%	471.84%	12,773,364,625	792
KINGDOM OF NORWAY	SOV	262,015,642	3.98%	3.98%	2.13%	507,315,642	47
REPUBLIC OF THE PHILIPPINES	SOV	1,268,283,628	-2.88%	-6.07%	-30.51%	19,269,704,528	1,879
KINGDOM OF SAUDI ARABIA	SOV	4,361,449,675	2.88%	3.94%	17.63%	30,211,926,549	1,830
KINGDOM OF SPAIN	SOV	1,665,082,254	-2.69%	-2.71%	-24.50%	22,232,164,211	1,011

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
VUE INTERNATIONAL BIDCO PLC	CORP	81,668,866	28.99%	35.49%	7.42%	732,972,767	303
MPT OPERATING PARTNERSHIP, L.P.	CORP	17,500,000	25.00%	0.00%	0.00%	27,500,000	16
CHUBB INA HOLDINGS INC.	CORP	11,196,395	-24.84%	-24.84%	-55.56%	37,996,395	16
IHEARTCOMMUNICATIONS, INC.	CORP	46,400,000	22.11%	28.89%	0.00%	129,600,000	104
GFL ENVIRONMENTAL INC.	CORP	28,000,000	21.74%	33.33%	0.00%	47,000,000	24
STONEGATE PUB COMPANY FINANCING LIMITED	CORP	138,257,322	21.55%	26.10%	0.00%	412,890,485	152
DISH DBS CORPORATION	CORP	428,283,329	-21.45%	-18.93%	-11.43%	2,399,787,379	810
NORDEA BANK ABP	CORP	114,232,208	16.54%	58.12%	31.69%	285,029,737	48
ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY	CORP	274,519,587	15.36%	15.30%	59.50%	2,414,988,849	606
CARVANA CO.	CORP	23,000,000	15.00%	39.39%	0.00%	36,500,000	24

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DOMINICAN REPUBLIC	SOV	37,000,000	0.00%	-26.00%	0.00%	97,270,000	23
STATE OF ISRAEL	SOV	325,766,667	6.54%	14.40%	4.66%	1,774,725,230	211
UNITED STATES OF AMERICA	SOV	5,531,951,437	4.23%	6.27%	471.84%	12,773,364,625	792
REPUBLIC OF THE PHILIPPINES	SOV	1,268,283,628	-2.88%	-6.07%	-30.51%	19,269,704,528	1,879
REPUBLIC OF PANAMA	SOV	555,708,171	-4.32%	-5.54%	21.40%	3,858,704,266	609
ARAB REPUBLIC OF EGYPT	SOV	458,261,537	5.75%	5.49%	51.37%	3,275,783,135	755
ARGENTINE REPUBLIC	SOV	266,209,489	1.53%	5.22%	-31.73%	2,791,631,958	1,018
REPUBLIC OF KAZAKHSTAN	SOV	216,008,000	4.85%	4.85%	1.35%	1,007,556,000	150
REPUBLIC OF PERU	SOV	1,590,375,237	0.94%	4.42%	4.97%	11,995,148,243	1,647
KINGDOM OF NORWAY	SOV	262,015,642	3.98%	3.98%	2.13%	507,315,642	47

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NORDEA BANK ABP	CORP	114,232,208	16.54%	58.12%	31.69%	285,029,737	48
APPLE INC.	CORP	75,796,732	0.03%	43.60%	25.39%	145,438,464	25
CARVANA CO.	CORP	23,000,000	15.00%	39.39%	0.00%	36,500,000	24
SUMITOMO MITSUI BANKING CORPORATION	CORP	99,960,000	4.17%	38.91%	44.95%	188,960,000	28
VUE INTERNATIONAL BIDCO PLC	CORP	81,668,866	28.99%	35.49%	7.42%	732,972,767	303
GFL ENVIRONMENTAL INC.	CORP	28,000,000	21.74%	33.33%	0.00%	47,000,000	24
SERVICE PROPERTIES TRUST	CORP	22,000,000	10.00%	33.33%	0.00%	43,500,000	24
IHEARTCOMMUNICATIONS, INC.	CORP	46,400,000	22.11%	28.89%	0.00%	129,600,000	104
STONEGATE PUB COMPANY FINANCING LIMITED	CORP	138,257,322	21.55%	26.10%	0.00%	412,890,485	152
CHUBB INA HOLDINGS INC.	CORP	11,196,395	-24.84%	-24.84%	-55.56%	37,996,395	16