



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 05-05-2023)

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	8,571,873,877	-1.25%	-0.33%	2.70%	82,993,414,435	3,513
REPUBLIC OF ITALY	SOV	8,188,707,775	-0.10%	1.55%	-3.40%	157,633,593,224	5,893
REPUBLIC OF KOREA	SOV	7,848,911,189	-0.76%	-1.03%	-11.60%	88,564,424,636	2,866
UNITED MEXICAN STATES	SOV	7,097,267,585	-0.17%	-0.98%	-11.04%	62,848,360,198	6,942
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,786,949,601	-0.13%	-5.88%	-6.15%	58,729,151,746	5,292
UNITED STATES OF AMERICA	SOV	5,654,805,761	2.22%	11.10%	491.33%	13,190,339,987	831
FRENCH REPUBLIC	SOV	5,090,003,295	0.11%	4.33%	-6.26%	42,197,315,248	1,494
REPUBLIC OF SOUTH AFRICA	SOV	4,692,167,938	0.84%	0.41%	20.90%	56,503,113,450	5,945
REPUBLIC OF TURKEY	SOV	4,382,186,799	-0.07%	-1.85%	-16.24%	59,811,745,505	5,540
KINGDOM OF SAUDI ARABIA	SOV	4,228,049,675	-3.06%	3.32%	11.12%	30,405,826,549	1,826
REPUBLIC OF INDONESIA	SOV	3,335,372,345	-1.05%	-4.92%	7.85%	46,544,202,539	3,563
JAPAN	SOV	3,144,863,626	-0.02%	0.97%	4.82%	19,838,917,851	1,342
REPUBLIC OF COLOMBIA	SOV	2,813,789,320	-1.55%	-2.42%	-1.33%	26,627,208,573	3,880
REPUBLIC OF CHILE	SOV	2,807,721,645	-2.23%	-5.50%	55.29%	20,810,459,636	1,917
COMMONWEALTH OF AUSTRALIA	SOV	2,644,269,478	0.00%	1.58%	-1.53%	16,047,153,801	598

Top 15 Corporate Reference Entities by Net Notional (Week Ending 05-05-2023)

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	4,827,559,173	-0.15%	3.52%	31.03%	21,786,341,736	2,205
VERIZON COMMUNICATIONS INC.	CORP	4,163,775,001	0.33%	-0.22%	24.69%	17,872,165,491	1,763
BANK OF AMERICA CORPORATION	CORP	4,010,841,679	0.53%	18.77%	83.66%	15,347,493,461	1,064
BARCLAYS BANK PLC	CORP	3,565,470,422	-0.28%	2.08%	8.88%	15,642,552,705	1,226
SOFTBANK GROUP CORP.	CORP	2,949,516,382	1.61%	-1.44%	-4.69%	17,718,359,064	4,956
VOLKSWAGEN AKTIENGESellschaft	CORP	2,901,999,702	-0.01%	2.12%	19.95%	27,872,976,796	2,756
GENERAL ELECTRIC COMPANY	CORP	2,892,369,904	-0.04%	-1.35%	-6.77%	11,901,386,973	1,908
THE GOLDMAN SACHS GROUP, INC.	CORP	2,686,130,889	4.76%	12.49%	35.39%	13,662,129,432	1,317
THE BOEING COMPANY	CORP	2,379,331,464	0.00%	-0.94%	-18.42%	10,835,263,462	1,473
WALMART INC.	CORP	2,338,692,200	0.15%	2.70%	100.04%	9,989,284,364	679
ROLLS-ROYCE PLC	CORP	2,304,837,944	1.10%	-0.33%	-6.74%	19,070,935,361	1,886
BP P.L.C.	CORP	2,254,458,237	-0.28%	0.55%	15.88%	19,534,771,961	1,622
BNP PARIBAS	CORP	2,237,659,085	1.77%	4.93%	12.24%	23,200,013,544	2,885
JPMORGAN CHASE & CO.	CORP	2,193,896,711	0.67%	1.80%	17.21%	9,300,949,483	719
MORGAN STANLEY	CORP	2,176,672,750	-0.30%	1.48%	9.06%	10,472,686,484	1,154

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 KAZAKHSTAN	SOV	225,408,000	4.35%	9.42%	5.76%	1,022,556,000	152
ARGENTINE REPUBLIC	SOV	255,209,489	-4.13%	0.87%	-32.48%	2,810,381,958	1,021
KINGDOM OF SAUDI ARABIA	SOV	4,228,049,675	-3.06%	3.32%	11.12%	30,405,826,549	1,826
REPUBLIC OF CHILE	SOV	2,807,721,645	-2.23%	-5.50%	55.29%	20,810,459,636	1,917
UNITED STATES OF AMERICA	SOV	5,654,805,761	2.22%	11.10%	491.33%	13,190,339,987	831
ARAB REPUBLIC OF EGYPT	SOV	448,820,833	-2.06%	0.24%	45.62%	3,254,781,873	750
REPUBLIC OF THE PHILIPPINES	SOV	1,242,433,628	-2.04%	-6.97%	-31.48%	19,345,054,528	1,943
REPUBLIC OF POLAND	SOV	810,096,791	-1.80%	0.74%	134.81%	2,362,445,904	458
REPUBLIC OF PANAMA	SOV	545,708,171	-1.80%	-8.97%	14.28%	3,867,504,266	609
REPUBLIC OF COLOMBIA	SOV	2,813,789,320	-1.55%	-2.42%	-1.33%	26,627,208,573	3,880

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
ZF EUROPE FINANCE B.V.	CORP	16,081,499	25.83%	26.91%	-25.76%	76,686,126	34
MPT OPERATING PARTNERSHIP, L.P.	CORP	22,000,000	25.71%	0.00%	0.00%	38,000,000	22
KOOKMIN BANK	CORP	195,850,000	18.09%	24.86%	2.57%	720,150,000	108
CARVANA CO.	CORP	27,000,000	17.39%	63.64%	0.00%	48,500,000	31
STONEGATE PUB COMPANY FINANCING LIMITED	CORP	161,354,626	16.71%	38.25%	0.00%	487,690,535	161
NEW S.P.A.	CORP	39,281,537	16.28%	11.64%	-16.99%	170,713,662	79
FIRSTENERGY CORP.	CORP	600,745,534	13.11%	11.84%	46.41%	2,955,777,652	502
AKTIEBOLAGET ELECTROLUX	CORP	357,763,106	10.09%	9.70%	43.82%	3,118,418,004	384
MIITSUI CHEMICALS, INC.	CORP	231,362,410	-9.59%	-16.66%	-19.72%	1,647,973,283	472
CAESARS ENTERTAINMENT, INC.	CORP	65,500,000	9.35%	38.19%	0.00%	128,600,000	71

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STATE OF ISRAEL	SOV	325,766,667	0.00%	14.40%	5.17%	1,774,724,988	211
DOMINICAN REPUBLIC	SOV	37,000,000	0.00%	-11.90%	0.00%	97,270,000	23
UNITED STATES OF AMERICA	SOV	5,654,805,761	2.22%	11.10%	491.33%	13,190,339,987	831
REPUBLIC OF KAZAKHSTAN	SOV	225,408,000	4.35%	9.42%	5.76%	1,022,556,000	152
REPUBLIC OF PANAMA	SOV	545,708,171	-1.80%	-8.97%	14.28%	3,867,504,266	609
REPUBLIC OF THE PHILIPPINES	SOV	1,242,433,628	-2.04%	-6.97%	-31.48%	19,345,054,528	1,943
REPUBLIC OF CROATIA	SOV	95,626,576	0.18%	-6.29%	-39.10%	1,854,957,526	54
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,786,949,601	-0.13%	-5.88%	-6.15%	58,729,151,746	5,292
REPUBLIC OF CHILE	SOV	2,807,721,645	-2.23%	-5.50%	55.29%	20,810,459,636	1,917
REPUBLIC OF INDONESIA	SOV	3,335,372,345	-1.05%	-4.92%	7.85%	46,544,202,539	3,563

Top 10 Corporate Reference Entities by Net Notional Change vs 4 Weeks Ago

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ABBOTT LABORATORIES	CORP	80,794,457	0.00%	161.33%	108.26%	144,917,393	27
COMMSCOPE, INC.	CORP	26,000,000	8.33%	79.31%	0.00%	44,500,000	25
WOOLWORTHS GROUP LIMITED	CORP	20,700,000	0.00%	66.53%	-21.38%	134,170,000	38
CARVANA CO.	CORP	27,000,000	17.39%	63.64%	0.00%	48,500,000	31
NORDEA BANK ABP	CORP	114,207,051	-0.02%	59.16%	33.19%	284,966,966	48
SUMITOMO MITSUI BANKING CORPORATION	CORP	99,960,000	0.00%	44.95%	44.95%	188,960,000	28
FRONTIER COMMUNICATIONS HOLDINGS, LLC	CORP	47,500,000	8.20%	43.94%	0.00%	104,600,000	58
APPLE INC.	CORP	75,794,912	0.00%	43.75%	25.57%	145,434,824	25
HILTON DOMESTIC OPERATING COMPANY INC.	CORP	58,100,000	2.83%	39.66%	0.00%	128,200,000	75
STONEGATE PUB COMPANY FINANCING LIMITED	CORP	161,354,626	16.71%	38.25%	0.00%	487,690,535	161