



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 05-12-2023)							
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	8,482,553,877	-1.04%	1.36%	2.72%	83,384,658,435	3,532
REPUBLIC OF ITALY	SOV	8,180,126,966	-0.10%	0.40%	-2.80%	157,012,078,247	5,886
REPUBLIC OF KOREA	SOV	7,845,728,189	-0.04%	-1.14%	-10.42%	87,944,134,636	2,853
UNITED MEXICAN STATES	SOV	7,267,829,910	2.40%	4.12%	-9.48%	62,897,751,125	6,930
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,764,965,155	-0.38%	-0.47%	-7.08%	59,240,828,538	5,338
UNITED STATES OF AMERICA	SOV	5,700,367,797	0.81%	9.51%	478.34%	13,268,263,573	866
FRENCH REPUBLIC	SOV	5,077,900,804	-0.24%	3.49%	-6.65%	42,407,168,150	1,487
REPUBLIC OF SOUTH AFRICA	SOV	4,664,136,598	-0.60%	3.54%	20.92%	58,132,561,450	6,131
KINGDOM OF SAUDI ARABIA	SOV	4,326,049,675	2.32%	3.10%	14.16%	30,835,946,549	1,839
REPUBLIC OF TURKEY	SOV	4,295,411,002	-1.98%	1.26%	-11.56%	59,345,469,948	5,624
REPUBLIC OF INDONESIA	SOV	3,398,832,345	1.90%	-1.49%	5.77%	46,217,721,539	3,534
JAPAN	SOV	3,095,913,222	-1.56%	0.36%	2.65%	19,795,019,439	1,340
REPUBLIC OF COLOMBIA	SOV	2,973,750,011	5.68%	2.33%	2.49%	26,918,179,264	3,889
REPUBLIC OF CHILE	SOV	2,717,319,645	-3.22%	-8.94%	55.29%	21,110,415,636	1,972
COMMONWEALTH OF AUSTRALIA	SOV	2,639,885,478	-0.17%	1.61%	-2.38%	16,125,945,964	601

Top 15 Corporate Reference Entities by Net Notional (Week Ending 05-12-2023)							
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	4,828,999,886	0.03%	2.75%	26.34%	22,209,573,438	2,233
BANK OF AMERICA CORPORATION	CORP	4,297,226,068	7.14%	21.39%	97.80%	16,219,262,667	1,097
VERIZON COMMUNICATIONS INC.	CORP	4,146,545,604	-0.41%	0.10%	22.77%	18,250,049,814	1,748
BARCLAYS BANK PLC	CORP	3,518,199,607	-1.33%	-0.16%	9.94%	15,418,686,822	1,225
SOFTBANK GROUP CORP.	CORP	2,924,356,549	-0.85%	-0.87%	-5.39%	17,745,180,105	4,981
GENERAL ELECTRIC COMPANY	CORP	2,886,097,243	-0.22%	-0.28%	-7.02%	11,997,460,464	1,945
VOLKSWAGEN AKTIENGESellschaft	CORP	2,874,115,421	-0.96%	0.40%	19.22%	25,866,754,066	2,631
THE GOLDMAN SACHS GROUP, INC.	CORP	2,667,751,898	-0.68%	11.38%	33.30%	13,652,278,391	1,319
THE BOEING COMPANY	CORP	2,379,127,949	-0.01%	-0.82%	-17.87%	10,841,999,947	1,480
WALMART INC.	CORP	2,353,412,200	0.63%	2.31%	98.21%	10,082,121,589	685
ROLLS-ROYCE PLC	CORP	2,260,509,904	-1.92%	-1.92%	-6.18%	18,829,299,981	1,883
BP P.L.C.	CORP	2,217,863,432	-1.62%	-1.27%	14.25%	18,991,363,556	1,614
MORGAN STANLEY	CORP	2,191,054,333	0.66%	1.60%	10.12%	10,487,249,275	1,151
JPMORGAN CHASE & CO.	CORP	2,179,529,076	-0.65%	0.30%	17.83%	9,312,219,607	724
BNP PARIBAS	CORP	2,174,170,969	-2.84%	-0.55%	9.07%	22,903,276,327	2,892

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	49,970,000	35.05%	-0.06%	0.00%	118,770,000	34
REPUBLIC OF CROATIA	SOV	107,126,431	12.03%	10.65%	-38.81%	1,843,226,365	54
KINGDOM OF NORWAY	SOV	286,849,517	9.48%	13.83%	11.97%	532,149,517	48
FEDERAL REPUBLIC OF NIGERIA	SOV	161,300,000	8.77%	8.77%	7.53%	305,500,000	57
STATE OF ISRAEL	SOV	305,766,667	-6.14%	7.37%	-1.92%	1,774,708,618	211
REPUBLIC OF COLOMBIA	SOV	2,973,750,011	5.68%	2.33%	2.49%	26,918,179,264	3,889
KINGDOM OF SAUDI ARABIA	SOV	4,295,411,002	-1.98%	1.26%	-11.56%	59,345,469,948	5,624
REPUBLIC OF PANAMA	SOV	523,308,171	-4.10%	-11.04%	9.93%	3,857,504,266	614
HELLENIC REPUBLIC	SOV	885,202,898	3.81%	7.56%	-33.35%	13,915,893,680	1,499
REPUBLIC OF CHILE	SOV	2,717,319,645	-3.22%	-8.94%	55.29%	21,110,415,636	1,972

Top 10 Corporate Reference Entities by Net Notional Change vs 1 Week Ago							
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VUE ENTERTAINMENT INTERNATIONAL LIMITED	CORP	124,576,837	365.02%	0.00%	0.00%	682,875,414	551
VUE INTERNATIONAL BIDCO PLC	CORP	121,773,933	49.14%	102.03%	66.04%	430,812,047	218
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	31,675,000	23.37%	39.69%	16.03%	370,375,000	64
ZF EUROPE FINANCE B.V.	CORP	19,097,321	18.75%	49.69%	-9.65%	78,801,126	35
INTERNATIONAL CONSOLIDATED AIRLINES GROUP S.A.	CORP	74,447,326	-18.21%	-7.82%	11.59%	388,783,746	167
ASHLAND INC.	CORP	80,270,000	15.88%	34.30%	0.00%	245,509,403	83
STANDARD BUILDING SOLUTIONS INC.	CORP	30,000,000	15.38%	0.00%	0.00%	47,000,000	27
CHESAPEAKE ENERGY CORPORATION	CORP	70,000,000	-14.63%	6.87%	0.00%	175,500,000	39
ALTICE FRANCE HOLDING S.A.	CORP	42,810,932	-12.57%	-12.43%	19.86%	477,308,738	221
DISH DBS CORPORATION	CORP	341,871,132	-11.95%	-35.29%	-24.13%	2,208,762,379	527

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KINGDOM OF NORWAY	SOV	286,849,517	9.48%	13.83%	11.97%	532,149,517	48
REPUBLIC OF PANAMA	SOV	523,308,171	-4.10%	-11.04%	9.93%	3,857,504,266	614
REPUBLIC OF CROATIA	SOV	107,126,431	12.03%	10.65%	-38.81%	1,843,226,365	54
UNITED STATES OF AMERICA	SOV	5,700,367,797	0.81%	9.51%	478.34%	13,268,263,573	866
REPUBLIC OF KAZAKHSTAN	SOV	225,408,000	0.00%	9.42%	5.76%	1,022,556,000	152
REPUBLIC OF THE PHILIPPINES	SOV	1,227,013,628	-1.24%	-9.13%	-31.96%	19,006,550,528	1,892
REPUBLIC OF CHILE	SOV	2,717,319,645	-3.22%	-8.94%	55.29%	21,110,415,636	1,972
FEDERAL REPUBLIC OF NIGERIA	SOV	161,300,000	8.77%	8.77%	7.53%	305,500,000	57
HELLENIC REPUBLIC	SOV	885,202,898	3.81%	7.56%	-33.35%	13,915,893,680	1,499
STATE OF ISRAEL	SOV	305,766,667	-6.14%	7.37%	-1.92%	1,774,708,618	211

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VUE INTERNATIONAL BIDCO PLC	CORP	121,773,933	49.14%	102.03%	66.04%	430,812,047	218
CARVANA CO.	CORP	27,000,000	0.00%	63.64%	0.00%	50,000,000	32
NORDEA BANK ABP	CORP	112,509,492	-1.49%	55.73%	34.45%	286,156,017	49
STONEGATE PUB COMPANY FINANCING LIMITED	CORP	164,302,916	1.83%	49.85%	0.00%	518,319,286	174
ZF EUROPE FINANCE B.V.	CORP	19,097,321	18.75%	49.69%	-9.65%	78,801,126	35
HEART COMMUNICATIONS, INC.	CORP	53,400,000	9.20%	48.33%	0.00%	171,000,000	116
APPLE INC.	CORP	75,672,138	-0.16%	43.37%	23.71%	145,189,276	25
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	31,675,000	23.37%	39.69%	16.03%	370,375,000	64
FRONTIER COMMUNICATIONS HOLDINGS, LLC	CORP	51,500,000	8.42%	39.19%	0.00%	108,600,000	60
SUMITOMO MITSUI BANKING CORPORATION	CORP	99,960,000	0.00%	38.91%	44.95%	188,960,000	28