



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 05-26-2023)							
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	8,509,553,877	-0.13%	-1.97%	0.08%	81,525,951,507	3,299
REPUBLIC OF ITALY	SOV	8,181,805,560	-0.21%	-0.19%	-0.95%	154,488,076,411	5,798
REPUBLIC OF KOREA	SOV	7,995,856,189	1.80%	1.09%	-7.85%	87,813,520,636	2,809
UNITED MEXICAN STATES	SOV	7,172,253,462	0.69%	0.89%	-7.71%	59,476,720,066	6,320
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,919,797,202	0.59%	2.17%	-6.55%	57,254,070,499	4,925
FRENCH REPUBLIC	SOV	5,039,936,202	-0.10%	-0.88%	-2.64%	42,338,695,732	1,500
REPUBLIC OF SOUTH AFRICA	SOV	4,835,840,979	-0.17%	3.93%	23.84%	56,340,580,523	5,901
UNITED STATES OF AMERICA	SOV	4,555,419,736	-6.70%	-17.65%	360.86%	11,340,846,514	786
KINGDOM OF SAUDI ARABIA	SOV	4,369,821,175	1.51%	0.19%	12.77%	31,043,518,549	1,770
REPUBLIC OF TURKEY	SOV	3,932,424,923	-0.62%	-10.32%	-15.57%	58,920,582,489	5,632
REPUBLIC OF INDONESIA	SOV	3,492,003,837	3.18%	3.60%	3.59%	45,109,814,963	3,326
JAPAN	SOV	3,130,601,674	0.67%	-0.47%	3.37%	18,867,584,374	1,298
REPUBLIC OF COLOMBIA	SOV	3,017,269,315	0.97%	5.57%	3.12%	25,464,873,302	3,579
REPUBLIC OF CHILE	SOV	2,648,803,092	-0.56%	-7.76%	11.66%	19,947,097,537	1,888
COMMONWEALTH OF AUSTRALIA	SOV	2,614,628,278	-0.01%	-1.12%	-5.07%	15,916,905,075	595

Top 15 Corporate Reference Entities by Net Notional (Week Ending 05-26-2023)							
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	4,889,771,542	0.49%	1.14%	25.27%	22,076,245,775	2,192
BANK OF AMERICA CORPORATION	CORP	4,522,615,275	3.96%	13.36%	108.55%	16,841,617,123	1,104
VERIZON COMMUNICATIONS INC.	CORP	4,200,354,197	1.58%	1.22%	22.15%	17,787,225,871	1,766
BARCLAYS BANK PLC	CORP	3,649,022,768	3.80%	2.06%	9.71%	15,502,269,666	1,243
GENERAL ELECTRIC COMPANY	CORP	2,904,911,993	0.63%	0.39%	-6.75%	11,931,945,821	1,889
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,867,350,233	-0.44%	-1.21%	13.75%	25,069,849,948	2,601
SOFTBANK GROUP CORP.	CORP	2,814,055,182	-1.90%	-3.05%	-10.09%	17,173,466,361	5,004
THE GOLDMAN SACHS GROUP, INC.	CORP	2,675,948,762	-0.20%	4.36%	33.63%	13,962,864,600	1,317
THE BOEING COMPANY	CORP	2,346,874,331	-1.05%	-1.36%	-19.89%	10,760,630,329	1,447
MORGAN STANLEY	CORP	2,274,798,813	0.09%	4.20%	14.96%	10,633,264,393	1,162
WALMART INC.	CORP	2,270,073,000	-5.61%	-2.79%	90.16%	9,625,109,664	670
JPMORGAN CHASE & CO.	CORP	2,261,204,214	0.22%	3.76%	22.65%	9,506,452,918	731
BNP PARIBAS	CORP	2,258,283,993	2.58%	2.70%	11.59%	22,498,070,345	2,919
BP P.L.C.	CORP	2,197,876,091	-0.50%	-2.78%	11.23%	17,917,676,674	1,550
ROLLS-ROYCE PLC	CORP	2,193,485,652	-2.65%	-3.78%	-12.16%	18,694,453,583	1,923

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
KINGDOM OF BAHRAIN	SOV	543,945,019	7.88%	3.92%	39.94%	1,704,512,351	315
REPUBLIC OF POLAND	SOV	875,186,306	7.86%	6.09%	155.36%	2,494,030,850	468
KINGDOM OF MOROCCO	SOV	106,900,000	7.71%	12.23%	181.32%	260,950,000	64
REPUBLIC OF PANAMA	SOV	540,178,266	7.16%	-2.79%	16.86%	4,000,649,265	617
UNITED STATES OF AMERICA	SOV	4,555,419,736	-6.70%	-17.65%	360.86%	11,340,846,514	786
REPUBLIC OF CROATIA	SOV	115,549,616	4.96%	21.05%	-33.20%	1,834,633,757	54
REPUBLIC OF PERU	SOV	1,671,743,037	4.56%	5.12%	3.41%	11,852,873,043	1,612
STATE OF ISRAEL	SOV	296,666,667	-3.26%	-8.93%	-5.54%	1,760,496,627	211
REPUBLIC OF INDONESIA	SOV	3,492,003,837	3.18%	3.60%	3.59%	45,109,814,963	3,326
REPUBLIC OF KOREA	SOV	7,995,856,189	1.80%	1.09%	-7.85%	87,813,520,636	2,809

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
INTERNATIONAL CONSOLIDATED AIRLINES GROUP, S.A.	CORP	127,508,587	19.37%	42.12%	90.59%	443,597,656	172
CIGNA CORPORATION	CORP	130,076,000	18.17%	18.17%	189.73%	528,467,000	84
SERVICE PROPERTIES TRUST	CORP	26,500,000	17.78%	20.45%	0.00%	71,500,000	46
SK HYNIX INC.	CORP	132,000,000	17.33%	52.60%	0.00%	260,000,000	20
NIKE, INC.	CORP	96,513,150	16.99%	16.99%	103.33%	191,678,150	32
BOC AVIATION LIMITED	CORP	46,150,000	-16.02%	-8.89%	7.88%	749,880,000	118
COMMSCOPE, INC.	CORP	30,000,000	15.38%	25.00%	0.00%	57,500,000	32
WEATHERFORD INTERNATIONAL LTD.	CORP	49,500,000	13.79%	24.06%	0.00%	102,600,000	56
STANDARD BUILDING SOLUTIONS INC.	CORP	34,000,000	13.33%	23.64%	0.00%	56,500,000	32
GFL ENVIRONMENTAL INC.	CORP	34,500,000	13.11%	23.21%	0.00%	73,500,000	37

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DOMINICAN REPUBLIC	SOV	52,970,000	0.00%	43.16%	0.00%	137,770,000	42
REPUBLIC OF CROATIA	SOV	115,549,616	4.96%	21.05%	-33.20%	1,834,633,757	54
UNITED STATES OF AMERICA	SOV	4,555,419,736	-6.70%	-17.65%	360.86%	11,340,846,514	786
KINGDOM OF MOROCCO	SOV	106,900,000	7.71%	12.23%	181.32%	260,950,000	64
REPUBLIC OF TURKEY	SOV	3,932,424,923	-0.62%	-10.32%	-15.57%	58,920,582,489	5,632
KINGDOM OF NORWAY	SOV	286,729,614	-0.33%	9.43%	9.98%	532,029,614	48
STATE OF ISRAEL	SOV	296,666,667	-3.26%	-8.93%	-5.54%	1,760,496,627	211
FEDERAL REPUBLIC OF NIGERIA	SOV	161,300,000	0.00%	8.77%	15.46%	305,500,000	57
REPUBLIC OF CHILE	SOV	2,648,803,092	-0.56%	-7.76%	11.66%	19,947,097,537	1,888
REPUBLIC OF POLAND	SOV	875,186,306	7.86%	6.09%	155.36%	2,494,030,850	468

Top 10 Corporate Reference Entities by Net Notional Change vs 4 Weeks Ago							
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VUE ENTERTAINMENT INTERNATIONAL LIMITED	CORP	132,214,995	2.64%	393.42%	0.00%	700,953,510	633
SK HYNIX INC.	CORP	132,000,000	17.33%	52.60%	0.00%	260,000,000	20
ZF EUROPE FINANCE B.V.	CORP	18,886,266	-0.72%	47.78%	-10.91%	77,930,258	35
VUE INTERNATIONAL BIDCO PLC	CORP	120,428,151	-0.72%	47.46%	70.85%	426,050,938	218
INTERNATIONAL CONSOLIDATED AIRLINES GROUP, S.A.	CORP	127,508,587	19.37%	42.12%	90.59%	443,597,656	172
MPT OPERATING PARTNERSHIP, L.P.	CORP	24,500,000	11.36%	40.00%	0.00%	49,500,000	28
IHEARTCOMMUNICATIONS, INC.	CORP	60,900,000	10.93%	31.25%	0.00%	184,500,000	132
CARVANA CO.	CORP	29,500,000	9.26%	28.26%	0.00%	59,500,000	37
STONEGATE PUB COMPANY FINANCING PLC	CORP	84,629,558	6.65%	-26.85%	-53.23%	847,599,825	327
FIRSTENERGY CORP.	CORP	673,386,150	6.27%	26.78%	60.93%	3,046,131,652	527