



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 06-02-2023)							
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	8,503,000,855	-0.08%	-0.80%	0.97%	82,143,983,507	3,367
REPUBLIC OF ITALY	SOV	8,219,000,750	0.45%	0.37%	-1.04%	154,606,188,332	5,803
REPUBLIC OF KOREA	SOV	7,837,726,189	-1.98%	-0.14%	-9.64%	87,754,917,636	2,821
UNITED MEXICAN STATES	SOV	6,948,155,726	-3.12%	-2.10%	-10.31%	59,524,984,322	6,348
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,902,641,523	-0.29%	2.00%	-6.57%	57,338,145,571	4,983
FRENCH REPUBLIC	SOV	5,042,155,328	0.04%	-0.94%	-2.44%	42,275,386,676	1,483
REPUBLIC OF SOUTH AFRICA	SOV	4,898,077,822	1.29%	4.39%	23.09%	56,436,577,059	5,956
KINGDOM OF SAUDI ARABIA	SOV	4,476,477,675	2.44%	5.88%	16.93%	32,188,758,549	1,851
UNITED STATES OF AMERICA	SOV	3,969,453,682	-12.86%	-29.80%	300.92%	10,696,692,426	740
REPUBLIC OF TURKEY	SOV	3,934,414,686	0.05%	-10.22%	-13.58%	59,356,673,758	5,701
REPUBLIC OF INDONESIA	SOV	3,473,046,350	-0.54%	4.13%	7.23%	44,726,383,713	3,307
JAPAN	SOV	3,130,044,040	-0.02%	-0.47%	2.24%	18,888,841,113	1,301
REPUBLIC OF COLOMBIA	SOV	2,930,969,315	-2.86%	4.16%	0.22%	25,680,714,926	3,590
REPUBLIC OF CHILE	SOV	2,620,092,392	-1.08%	-6.68%	2.23%	20,408,941,837	1,882
COMMONWEALTH OF AUSTRALIA	SOV	2,614,721,378	0.00%	-1.12%	-5.08%	15,917,094,226	595

Top 15 Corporate Reference Entities by Net Notional (Week Ending 06-02-2023)							
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	5,005,092,833	2.36%	3.68%	18.32%	22,852,544,845	2,242
BANK OF AMERICA CORPORATION	CORP	4,551,746,655	0.64%	13.49%	109.94%	16,807,160,044	1,094
VERIZON COMMUNICATIONS INC.	CORP	4,204,993,529	0.11%	0.99%	19.97%	17,784,924,138	1,721
BARCLAYS BANK PLC	CORP	3,794,904,210	4.00%	6.43%	13.59%	15,707,872,373	1,256
GENERAL ELECTRIC COMPANY	CORP	2,913,822,471	0.31%	0.74%	-5.07%	11,947,409,298	1,894
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,891,733,757	0.85%	-0.35%	-11.87%	25,247,191,946	2,653
SOFTBANK GROUP CORP.	CORP	2,866,618,774	1.87%	-2.81%	-11.10%	17,440,373,218	5,019
THE GOLDMAN SACHS GROUP, INC.	CORP	2,665,768,811	-0.38%	-0.76%	32.70%	13,763,221,021	1,307
THE BOEING COMPANY	CORP	2,334,110,094	-0.54%	-1.90%	-19.96%	10,760,466,092	1,450
JPMORGAN CHASE & CO.	CORP	2,289,153,096	1.68%	4.80%	23.68%	9,616,211,535	727
MORGAN STANLEY	CORP	2,285,244,045	0.50%	5.03%	12.41%	10,605,384,330	1,153
WALMART INC.	CORP	2,276,573,000	0.29%	-2.66%	75.79%	9,646,932,176	672
BNP PARIBAS	CORP	2,251,660,639	-0.29%	0.63%	11.59%	22,676,675,386	2,932
BP P.L.C.	CORP	2,227,006,522	1.33%	-1.22%	11.54%	17,681,697,522	1,572
ROLLS-ROYCE PLC	CORP	2,192,529,380	-0.04%	-4.87%	-12.72%	18,771,372,257	1,930

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 LITHUANIA	SOV	43,465,704	-37.03%	-37.48%	-34.29%	82,958,691	28
DOMINICAN REPUBLIC	SOV	35,870,000	-32.28%	-3.05%	0.00%	106,770,000	41
UNITED STATES OF AMERICA	SOV	3,969,453,682	-12.86%	-29.80%	300.92%	10,696,692,426	740
REPUBLIC OF PANAMA	SOV	581,349,266	7.62%	6.53%	19.93%	4,292,149,266	634
KINGDOM OF MOROCCO	SOV	100,900,000	-5.61%	5.93%	165.53%	272,950,000	65
MALAYSIA	SOV	1,851,956,028	3.58%	3.91%	0.16%	23,051,108,384	1,658
UNITED MEXICAN STATES	SOV	6,948,155,726	-3.12%	-2.10%	-10.31%	59,524,984,322	6,348
ARAB REPUBLIC OF EGYPT	SOV	441,755,715	-2.98%	-1.57%	16.52%	3,373,190,008	783
REPUBLIC OF COLOMBIA	SOV	2,930,969,315	-2.86%	4.16%	0.22%	25,680,714,926	3,590
REPUBLIC OF PERU	SOV	1,628,861,729	-2.57%	1.44%	-2.68%	11,884,804,243	1,654

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
NIKE, INC.	CORP	126,652,800	31.23%	53.52%	165.53%	270,817,800	37
STANDARD BUILDING SOLUTIONS INC.	CORP	44,400,000	30.59%	70.77%	0.00%	68,650,000	40
CARVANA CO.	CORP	38,400,000	30.17%	42.22%	0.00%	80,550,000	52
MPT OPERATING PARTNERSHIP, L.P.	CORP	31,250,000	27.55%	42.05%	0.00%	66,650,000	38
SERVICE PROPERTIES TRUST	CORP	32,400,000	22.26%	44.00%	0.00%	88,550,000	62
COMMSCOPE, INC.	CORP	36,400,000	21.33%	40.00%	0.00%	71,050,000	40
GFL ENVIRONMENTAL INC.	CORP	41,400,000	20.00%	45.26%	0.00%	90,550,000	47
UBER TECHNOLOGIES, INC.	CORP	73,450,000	16.96%	25.99%	225.00%	194,674,400	134
LENDLEASE CORPORATION LIMITED	CORP	38,241,301	15.04%	0.00%	-20.73%	89,741,301	20
SWEDBANK AB	CORP	102,324,084	13.87%	14.35%	8.29%	584,581,462	108

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REPUBLIC OF LITHUANIA	SOV	43,465,704	-37.03%	-37.48%	-34.29%	82,958,691	28
UNITED STATES OF AMERICA	SOV	3,969,453,682	-12.86%	-29.80%	300.92%	10,696,692,426	740
REPUBLIC OF CROATIA	SOV	113,440,992	-1.82%	18.63%	-33.96%	1,836,784,793	54
FEDERAL REPUBLIC OF NIGERIA	SOV	164,500,000	1.98%	10.92%	17.75%	310,500,000	58
REPUBLIC OF TURKEY	SOV	3,934,414,686	0.05%	-10.22%	-13.58%	59,356,673,758	5,701
KINGDOM OF NORWAY	SOV	286,759,630	0.01%	9.44%	9.99%	532,059,630	48
STATE OF ISRAEL	SOV	296,666,667	0.00%	-8.93%	-9.84%	1,749,849,629	212
REPUBLIC OF POLAND	SOV	875,240,335	0.01%	8.04%	131.66%	2,509,844,770	466
REPUBLIC OF CHILE	SOV	2,620,092,392	-1.08%	-6.68%	2.23%	20,408,941,837	1,882
REPUBLIC OF PANAMA	SOV	581,349,266	7.62%	6.53%	19.93%	4,292,149,266	634

Top 10 Corporate Reference Entities by Net Notional Change vs 4 Weeks 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 ENTERTAINMENT INTERNATIONAL LIMITED	CORP	132,871,720	0.50%	395.98%	0.00%	701,680,979	631
STANDARD BUILDING SOLUTIONS INC.	CORP	44,400,000	30.59%	70.77%	0.00%	68,650,000	40
SK HYUNIX INC.	CORP	137,000,000	3.79%	53.93%	0.00%	275,500,000	23
NIKE, INC.	CORP	126,652,800	31.23%	53.52%	165.53%	270,817,800	37
GFL ENVIRONMENTAL INC.	CORP	41,400,000	20.00%	45.26%	0.00%	90,550,000	47
SERVICE PROPERTIES TRUST	CORP	32,400,000	22.26%	44.00%	0.00%	88,550,000	62
VUE INTERNATIONAL BIDCO PLC	CORP	117,537,165	-2.40%	43.95%	66.47%	424,014,939	217
CARVANA CO.	CORP	38,400,000	30.17%	42.22%	0.00%	80,550,000	52
MPT OPERATING PARTNERSHIP, L.P.	CORP	31,250,000	27.55%	42.05%	0.00%	66,650,000	38
INTERNATIONAL CONSOLIDATED AIRLINES GROUP, S.A.	CORP	127,865,291	0.28%	40.48%	90.81%	445,914,579	172