



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 09-15-2023)							
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	8,916,133,805	-2.92%	-1.77%	-0.39%	82,593,567,507	3,206
REPUBLIC OF ITALY	SOV	8,348,732,946	-0.93%	6.44%	1.20%	139,512,573,448	5,129
REPUBLIC OF KOREA	SOV	7,256,525,211	-0.57%	-0.13%	-13.22%	80,229,672,203	2,430
UNITED MEXICAN STATES	SOV	6,829,592,806	-6.32%	-5.54%	-9.86%	57,450,410,666	6,170
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,848,226,123	-4.81%	2.23%	-14.27%	57,089,534,541	5,031
REPUBLIC OF SOUTH AFRICA	SOV	5,085,722,528	-1.29%	-0.77%	17.18%	55,613,022,265	5,563
KINGDOM OF SAUDI ARABIA	SOV	4,535,089,784	0.69%	5.21%	18.03%	29,860,510,549	1,734
REPUBLIC OF TURKEY	SOV	4,338,038,292	-2.98%	-3.91%	-8.47%	54,045,160,382	5,312
FRENCH REPUBLIC	SOV	4,166,035,747	0.07%	-0.11%	-12.95%	36,761,026,220	1,366
UNITED STATES OF AMERICA	SOV	3,603,805,031	5.76%	3.67%	260.17%	10,265,180,424	749
JAPAN	SOV	3,390,714,466	1.20%	1.45%	5.74%	19,507,126,224	1,337
REPUBLIC OF INDONESIA	SOV	3,123,971,265	-0.59%	-3.43%	-10.71%	43,141,762,585	3,415
REPUBLIC OF COLOMBIA	SOV	3,017,482,620	-0.85%	-2.86%	-2.11%	27,034,258,355	3,663
COMMONWEALTH OF AUSTRALIA	SOV	2,542,715,621	-0.23%	7.34%	-7.82%	14,588,246,350	581
FEDERAL REPUBLIC OF GERMANY	SOV	2,417,255,496	-0.10%	3.41%	2.61%	12,968,591,330	461

Top 15 Corporate Reference Entities by Net Notional (Week Ending 09-15-2023)							
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	5,255,761,536	0.05%	-0.36%	7.41%	22,452,794,944	2,391
BANK OF AMERICA CORPORATION	CORP	5,058,654,917	0.65%	3.49%	115.83%	17,458,390,302	1,129
VERIZON COMMUNICATIONS INC.	CORP	4,492,190,710	0.79%	0.85%	14.85%	20,820,438,870	1,822
GENERAL ELECTRIC COMPANY	CORP	3,249,252,520	-0.42%	-0.73%	6.35%	13,188,856,788	1,795
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	3,073,974,448	0.85%	2.85%	16.33%	23,327,080,667	2,460
BARCLAYS BANK PLC	CORP	2,999,175,961	-0.28%	0.18%	-20.73%	13,595,731,771	1,283
THE GOLDMAN SACHS GROUP, INC.	CORP	2,551,512,432	0.35%	-0.49%	20.90%	11,834,115,596	1,168
JPMORGAN CHASE & CO.	CORP	2,400,577,796	0.15%	2.66%	8.50%	9,838,506,303	703
SOFTBANK GROUP CORP.	CORP	2,360,459,523	1.59%	1.11%	-27.46%	15,194,789,149	4,559
WALMART INC.	CORP	2,277,848,000	1.49%	0.98%	17.82%	9,598,585,671	696
UNITEDHEALTH GROUP INCORPORATED	CORP	2,165,678,400	-0.27%	-0.75%	61.60%	9,181,020,263	619
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,151,598,398	-1.13%	-6.03%	28.77%	29,092,145,673	4,484
BNP PARIBAS	CORP	2,085,051,190	0.21%	-2.17%	-11.55%	22,064,596,452	2,816
CITIGROUP INC.	CORP	2,082,925,016	4.21%	8.29%	14.57%	8,506,127,172	823
BARCLAYS PLC	CORP	2,029,645,141	0.22%	-1.98%	17.68%	22,452,221,506	3,228

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
UNITED MEXICAN STATES	SOV	6,829,592,806	-6.32%	-5.54%	-9.86%	57,450,410,666	6,170
UNITED STATES OF AMERICA	SOV	3,603,805,031	5.76%	3.67%	260.17%	10,265,180,424	749
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,848,226,123	-4.81%	2.23%	-14.27%	57,089,534,541	5,031
REPUBLIC OF PANAMA	SOV	571,263,095	4.43%	-2.67%	-4.57%	4,368,797,266	650
REPUBLIC OF THE PHILIPPINES	SOV	1,073,658,799	-4.34%	-4.37%	-32.76%	17,120,691,712	1,570
KINGDOM OF MOROCCO	SOV	95,435,000	3.81%	3.81%	53.31%	331,285,000	68
REPUBLIC OF CROATIA	SOV	63,881,855	3.39%	15.53%	-60.64%	1,026,717,476	37
REPUBLIC OF TURKEY	SOV	4,338,038,292	-2.98%	-3.91%	-8.47%	54,045,160,382	5,312
PEOPLE'S REPUBLIC OF CHINA	SOV	8,916,133,805	-2.92%	-1.77%	-0.39%	82,593,567,507	3,206
REPUBLIC OF PERU	SOV	1,463,675,603	-2.65%	-1.99%	-21.66%	11,941,543,423	1,618

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
TIME WARNER CABLE, LLC	CORP	220,032,702	19.16%	19.16%	6.33%	519,351,312	80
ING BANK N.V.	CORP	148,557,438	16.23%	14.03%	21.61%	1,110,586,610	192
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	40,189,502	-16.07%	-19.01%	-62.93%	161,183,865	64
UBER TECHNOLOGIES, INC.	CORP	142,200,000	15.89%	88.47%	478.05%	417,274,400	155
EG GLOBAL FINANCE PLC	CORP	128,884,280	12.18%	39.81%	250.43%	387,674,867	220
SINGAPORE AIRLINES LIMITED	CORP	57,333,959	11.72%	23.65%	20.99%	91,201,877	21
ALTICE FRANCE	CORP	665,512,939	-10.74%	-13.11%	4.90%	8,763,251,280	1,800
HAMMERSON PLC	CORP	50,676,034	-9.97%	-9.66%	-45.18%	369,237,741	105
HAPAG-LLOYD AKTIENGESELLSCHAFT	CORP	206,410,191	9.10%	21.08%	38.24%	1,968,058,328	570
KAJIMA CORPORATION	CORP	70,542,156	-8.54%	-10.07%	-27.51%	209,285,420	116

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DOMINICAN REPUBLIC	SOV	51,270,000	1.59%	27.95%	0.00%	264,970,000	85
STATE OF QATAR	SOV	774,815,996	0.10%	-16.12%	-48.29%	7,569,687,790	675
REPUBLIC OF CROATIA	SOV	63,881,855	3.39%	15.53%	-60.64%	1,026,717,476	37
SOCIALIST REPUBLIC OF VIETNAM	SOV	331,600,000	0.00%	-10.78%	-13.51%	1,645,880,000	219
COMMONWEALTH OF AUSTRALIA	SOV	2,542,715,621	-0.23%	7.34%	-7.82%	14,588,246,350	581
REPUBLIC OF ITALY	SOV	8,348,732,946	-0.93%	6.44%	1.20%	139,512,573,448	5,129
UNITED MEXICAN STATES	SOV	6,829,592,806	-6.32%	-5.54%	-9.86%	57,450,410,666	6,170
KINGDOM OF SAUDI ARABIA	SOV	4,535,089,784	0.69%	5.21%	18.03%	29,860,510,549	1,734
REPUBLIC OF THE PHILIPPINES	SOV	1,073,658,799	-4.34%	-4.37%	-32.76%	17,120,691,712	1,570
ROMANIA	SOV	230,074,000	0.00%	-4.17%	22.10%	932,950,640	213

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
BROADCOM INC.	CORP	173,850,000	0.60%	1584.59%	0.00%	181,350,000	13
ABBOTT LABORATORIES	CORP	257,794,457	0.00%	231.38%	428.33%	421,913,297	31
CATERPILLAR FINANCIAL SERVICES CORPORATION	CORP	39,750,000	0.00%	169.49%	153.99%	175,782,900	27
UBER TECHNOLOGIES, INC.	CORP	142,200,000	15.89%	88.47%	478.05%	417,274,400	155
TEMASEK HOLDINGS (PRIVATE) LIMITED	CORP	43,700,000	0.00%	54.96%	0.00%	49,200,000	32
EG GLOBAL FINANCE PLC	CORP	128,884,280	12.18%	39.81%	250.43%	387,674,867	220
SK HYNIX INC.	CORP	265,500,000	0.00%	37.21%	0.00%	455,500,000	32
ELI LILLY AND COMPANY	CORP	140,879,812	0.00%	27.06%	18.75%	244,747,211	34
SINGAPORE AIRLINES LIMITED	CORP	57,333,959	11.72%	23.65%	20.99%	91,201,877	21
TRANSIGM INC.	CORP	235,761,667	3.06%	21.68%	22.78%	1,434,699,667	663