



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 09-29-2023)

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	8,995,883,305	0.97%	-2.88%	2.26%	81,357,962,013	3,191
REPUBLIC OF ITALY	SOV	7,729,432,788	-5.45%	-7.19%	-4.55%	137,877,041,218	5,076
REPUBLIC OF KOREA	SOV	7,209,625,211	-0.86%	-1.02%	-14.00%	82,418,082,239	2,426
UNITED MEXICAN STATES	SOV	6,957,567,256	0.64%	-5.17%	-8.87%	57,263,012,216	6,092
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,268,846,488	3.21%	2.96%	-7.95%	55,822,068,960	4,957
REPUBLIC OF SOUTH AFRICA	SOV	5,333,439,782	2.42%	4.99%	19.14%	56,153,977,737	5,776
KINGDOM OF SAUDI ARABIA	SOV	4,589,675,784	0.02%	3.15%	20.99%	30,634,775,229	1,872
REPUBLIC OF TURKEY	SOV	4,500,132,774	2.82%	-1.17%	-3.99%	54,940,972,219	5,361
FRENCH REPUBLIC	SOV	4,162,797,963	2.56%	-0.07%	-11.77%	37,540,193,883	1,369
UNITED STATES OF AMERICA	SOV	3,558,974,333	1.88%	4.41%	256.91%	10,364,837,629	738
JAPAN	SOV	3,407,434,602	-0.06%	1.72%	6.89%	20,885,571,888	1,370
REPUBLIC OF COLOMBIA	SOV	3,018,482,620	-0.35%	-2.80%	-1.52%	26,113,131,677	3,680
REPUBLIC OF INDONESIA	SOV	2,869,143,862	-5.52%	-7.83%	-17.01%	43,913,515,979	3,322
COMMONWEALTH OF AUSTRALIA	SOV	2,534,280,521	-0.47%	6.09%	-8.13%	14,437,489,831	591
FEDERAL REPUBLIC OF GERMANY	SOV	2,531,338,432	0.27%	4.46%	5.94%	13,555,888,710	476

Top 15 Corporate Reference Entities by Net Notional (Week Ending 09-29-2023)

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
BANK OF AMERICA CORPORATION	CORP	5,243,501,590	3.94%	4.26%	120.69%	18,815,081,501	1,105
AT&T INC.	CORP	5,152,128,640	-1.89%	-1.50%	6.57%	22,138,456,330	2,390
VERIZON COMMUNICATIONS INC.	CORP	4,548,630,142	1.08%	1.82%	17.87%	20,067,051,933	1,974
GENERAL ELECTRIC COMPANY	CORP	3,262,753,371	0.32%	-0.49%	6.81%	13,331,488,920	1,803
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	3,137,597,423	-0.99%	4.14%	22.85%	23,357,305,884	2,499
BARCLAYS BANK PLC	CORP	2,755,125,261	-0.83%	-8.69%	-31.27%	13,263,644,435	1,284
THE GOLDMAN SACHS GROUP, INC.	CORP	2,728,936,727	7.44%	5.80%	26.68%	12,683,589,417	1,187
JPMORGAN CHASE & CO.	CORP	2,531,816,551	5.56%	7.18%	12.50%	10,441,752,681	737
WALMART INC.	CORP	2,395,691,600	2.23%	6.09%	23.60%	10,291,813,158	733
SOFTBANK GROUP CORP.	CORP	2,360,327,489	0.94%	0.90%	-27.02%	15,267,137,553	4,582
CITIGROUP INC.	CORP	2,250,765,017	3.53%	14.01%	21.80%	9,320,314,413	826
MORGAN STANLEY	CORP	2,201,157,145	7.09%	11.59%	1.06%	9,588,084,970	1,084
UNITEDHEALTH GROUP INCORPORATED	CORP	2,180,488,000	0.06%	-0.05%	60.67%	9,586,596,555	650
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,115,776,585	-3.97%	-5.01%	28.77%	29,258,957,117	4,546
BNP PARIBAS	CORP	2,076,570,573	0.90%	-3.03%	-11.25%	22,616,681,577	2,924

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
CZECH REPUBLIC	SOV	69,529,317	-30.84%	-30.94%	-24.97%	170,215,649	31
KINGDOM OF MOROCCO	SOV	116,885,000	16.38%	19.05%	87.77%	378,510,000	80
FEDERAL REPUBLIC OF NIGERIA	SOV	220,025,000	16.11%	19.25%	50.70%	344,725,000	39
STATE OF ISRAEL	SOV	245,512,527	14.98%	7.30%	-14.47%	1,507,285,860	204
DOMINICAN REPUBLIC	SOV	50,595,000	6.58%	3.74%	0.00%	251,295,000	85
KINGDOM OF NORWAY	SOV	229,000,000	5.70%	5.64%	-12.20%	463,671,942	45
REPUBLIC OF INDONESIA	SOV	2,869,143,862	-5.52%	-7.83%	-17.01%	43,913,515,979	3,322
REPUBLIC OF ITALY	SOV	7,729,432,788	-5.45%	-7.19%	-4.55%	137,877,041,218	5,076
REPUBLIC OF CROATIA	SOV	66,385,065	3.71%	12.75%	-59.72%	1,013,771,149	36
REPUBLIC OF PANAMA	SOV	572,533,095	3.61%	0.27%	-4.09%	4,810,047,266	671

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
SUMITOMO MITSUI BANKING CORPORATION	CORP	177,000,000	96.75%	96.75%	156.67%	269,960,000	29
MARATHON OIL CORPORATION	CORP	17,508,224	39.97%	39.97%	-42.02%	87,091,776	32
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	25,925,000	23.89%	22.14%	-19.74%	466,875,000	84
ILIAD HOLDING	CORP	16,386,510	-21.04%	-22.03%	9.47%	50,745,319	28
TRANSNIGM INC.	CORP	270,761,667	11.08%	23.77%	39.37%	1,294,915,667	527
COMMSCOPE, INC.	CORP	55,400,000	9.92%	9.92%	0.00%	116,800,000	61
TUI AG	CORP	471,462,865	9.43%	2.45%	0.90%	3,450,179,690	877
ALIBABA GROUP HOLDING LIMITED	CORP	272,650,000	9.23%	9.23%	-37.77%	2,486,475,000	385
BOC AVIATION LIMITED	CORP	60,200,000	9.06%	9.06%	40.72%	802,680,000	129
NORBORD INC.	CORP	18,974,200	8.58%	8.58%	-56.96%	106,449,200	66

Top 10 Sovereign 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
CZECH REPUBLIC	SOV	69,529,317	-30.84%	-30.94%	-24.97%	170,215,649	31
FEDERAL REPUBLIC OF NIGERIA	SOV	220,025,000	16.11%	19.25%	50.70%	344,725,000	39
KINGDOM OF MOROCCO	SOV	116,885,000	16.38%	19.05%	87.77%	378,510,000	80
REPUBLIC OF CROATIA	SOV	66,385,065	3.71%	12.75%	-59.72%	1,013,771,149	36
HELLENIC REPUBLIC	SOV	903,335,907	-0.01%	11.71%	-16.01%	13,101,224,292	1,327
KINGDOM OF THAILAND	SOV	500,045,000	-0.30%	9.84%	10.57%	5,066,099,300	388
SOCIALIST REPUBLIC OF VIETNAM	SOV	341,600,000	1.49%	-7.84%	-10.80%	1,581,580,000	717
REPUBLIC OF INDONESIA	SOV	2,869,143,862	-5.52%	-7.83%	-17.01%	43,913,515,979	3,322
ARGENTINE REPUBLIC	SOV	301,780,000	0.84%	7.73%	16.40%	2,955,599,391	1,064
REPUBLIC OF SLOVENIA	SOV	69,757,109	0.00%	-7.45%	-3.65%	101,943,441	11

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	0.00%	1584.59%	0.00%	186,350,000	14
CATERPILLAR FINANCIAL SERVICES CORPORATION	CORP	39,750,000	0.00%	169.49%	153.99%	175,692,900	27
SUMITOMO MITSUI BANKING CORPORATION	CORP	177,000,000	96.75%	96.75%	156.67%	269,960,000	29
VUE ENTERTAINMENT INTERNATIONAL LIMITED	CORP	31,198,705	-0.67%	-69.44%	0.00%	95,084,246	81
BRUNSWICK CORPORATION	CORP	3,871,235	0.00%	-40.90%	-44.68%	7,742,470	10
MARATHON OIL CORPORATION	CORP	17,508,224	39.97%	39.97%	-42.02%	87,091,776	32
ING BANK N.V.	CORP	167,104,341	5.00%	29.39%	37.28%	1,160,488,420	193
HAPAG-LLOYD AKTIENGESELLSCHAFT	CORP	226,071,133	7.56%	26.31%	54.99%	2,025,681,946	584
TRANSNIGM INC.	CORP	270,761,667	11.08%	23.77%	39.37%	1,294,915,667	527
EG GLOBAL FINANCE PLC	CORP	132,213,763	0.95%	22.92%	287.80%	389,198,627	225