



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 12-08-2023)							
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	8,813,196,660	1.54%	0.30%	-1.54%	78,425,347,842	3,230
REPUBLIC OF ITALY	SOV	7,658,869,147	0.69%	-1.62%	-7.16%	137,437,282,377	4,993
REPUBLIC OF KOREA	SOV	7,281,731,627	0.88%	3.02%	-12.92%	73,107,393,274	2,536
UNITED MEXICAN STATES	SOV	7,090,775,095	-3.12%	-1.29%	-6.41%	57,824,925,625	6,074
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,509,148,247	1.60%	2.58%	-4.58%	56,541,328,351	4,877
REPUBLIC OF SOUTH AFRICA	SOV	5,190,350,451	1.10%	3.83%	19.59%	55,714,308,909	5,733
REPUBLIC OF TURKEY	SOV	4,765,839,062	-1.07%	3.01%	0.56%	56,232,647,657	5,405
KINGDOM OF SAUDI ARABIA	SOV	4,620,459,284	-0.81%	0.97%	20.25%	31,999,877,229	1,915
UNITED STATES OF AMERICA	SOV	3,882,930,795	-0.93%	1.02%	288.07%	11,201,059,857	825
FRENCH REPUBLIC	SOV	3,875,602,680	-0.43%	-3.38%	-19.01%	36,238,446,800	1,374
JAPAN	SOV	3,457,216,496	-1.29%	-1.79%	7.81%	21,441,260,714	1,420
REPUBLIC OF INDONESIA	SOV	3,379,684,334	1.18%	6.02%	-3.40%	43,027,923,985	3,331
FEDERAL REPUBLIC OF GERMANY	SOV	3,094,078,616	-0.19%	2.01%	31.34%	14,182,838,930	476
REPUBLIC OF COLOMBIA	SOV	3,007,474,261	1.12%	6.08%	-2.43%	26,018,416,507	3,614
COMMONWEALTH OF AUSTRALIA	SOV	2,421,389,921	0.01%	0.73%	-12.22%	14,036,261,588	583

Top 15 Corporate Reference Entities by Net Notional (Week Ending 12-08-2023)							
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
VERIZON COMMUNICATIONS INC.	CORP	5,971,300,072	4.04%	4.55%	52.66%	23,800,463,474	2,246
BANK OF AMERICA CORPORATION	CORP	5,963,511,488	0.53%	5.09%	154.44%	20,544,831,658	1,331
AT&T INC.	CORP	5,356,697,414	1.69%	4.17%	9.47%	24,150,649,694	2,450
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	3,365,879,043	4.07%	8.50%	27.38%	25,015,107,756	2,567
BARCLAYS BANK PLC	CORP	3,278,044,028	2.19%	10.31%	-13.36%	13,660,925,689	1,248
GENERAL ELECTRIC COMPANY	CORP	3,200,998,844	0.13%	-1.81%	4.77%	14,534,346,136	1,814
JPMORGAN CHASE & CO.	CORP	3,190,688,328	0.10%	6.47%	44.22%	12,064,680,865	822
CITIGROUP INC.	CORP	2,901,589,014	-0.92%	2.25%	59.60%	10,778,472,303	958
THE GOLDMAN SACHS GROUP, INC.	CORP	2,742,531,531	0.50%	0.18%	29.95%	12,889,012,528	1,250
BNP PARIBAS	CORP	2,448,524,088	3.15%	12.86%	3.86%	23,383,910,634	2,789
SOFTBANK GROUP CORP.	CORP	2,445,931,743	1.67%	4.47%	-4.83%	15,033,643,195	4,319
FORD MOTOR COMPANY	CORP	2,373,219,828	1.22%	8.13%	28.73%	9,561,503,083	1,549
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,347,955,461	-2.01%	5.81%	40.53%	28,856,247,177	4,227
BARCLAYS PLC	CORP	2,306,715,296	5.86%	15.10%	33.74%	20,663,211,053	2,775
WALMART INC.	CORP	2,300,691,600	3.61%	-4.31%	19.01%	10,158,429,661	745

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 CROATIA	SOV	59,055,565	8.93%	-4.75%	-63.61%	1,021,307,279	36
REPUBLIC OF PANAMA	SOV	731,695,042	6.96%	0.89%	22.23%	5,015,904,510	755
REPUBLIC OF THE PHILIPPINES	SOV	1,388,294,506	5.14%	23.53%	-13.06%	18,042,490,305	1,722
REPUBLIC OF CHILE	SOV	1,910,624,656	-4.41%	-0.16%	-43.22%	19,852,454,625	2,121
UNITED MEXICAN STATES	SOV	7,090,775,095	-3.12%	-1.29%	-6.41%	57,824,925,625	6,074
DOMINICAN REPUBLIC	SOV	75,245,000	2.73%	16.35%	0.00%	317,395,000	100
HUNGARY	SOV	254,587,000	2.37%	4.47%	1.40%	1,552,959,000	247
STATE OF ISRAEL	SOV	258,716,528	2.27%	4.26%	-8.30%	1,895,992,841	301
REPUBLIC OF KAZAKHSTAN	SOV	227,000,000	2.25%	4.61%	7.90%	1,006,576,000	148
ROMANIA	SOV	230,174,000	-2.13%	0.04%	22.16%	1,000,383,039	220

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INTEL CORPORATION	CORP	60,683,915	190.01%	190.01%	0.00%	96,166,085	14
ELI LILLY AND COMPANY	CORP	227,506,835	61.49%	61.49%	91.77%	394,747,211	38
ABBOTT LABORATORIES	CORP	407,795,121	58.19%	58.19%	735.74%	771,915,252	45
CHEVRON CORPORATION	CORP	337,400,000	39.19%	39.19%	66.95%	933,823,744	58
ZF EUROPE FINANCE B.V.	CORP	31,857,514	23.96%	12.08%	70.26%	100,766,256	50
NIDDA HEALTHCARE HOLDING GMBH	CORP	32,151,313	20.52%	21.33%	76.72%	83,563,285	40
NCL CORPORATION LTD.	CORP	51,000,000	18.60%	142.86%	0.00%	94,700,000	39
FIRST-CITIZENS BANK & TRUST COMPANY	CORP	79,904,467	-16.68%	-16.68%	-43.90%	651,411,467	168
UNILEVER PLC	CORP	495,728,282	16.55%	22.44%	61.96%	3,340,351,025	425
WIND ACQUISITION FINANCE S.A.	CORP	7,318,124	-16.51%	-14.92%	-92.98%	221,480,847	28

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REPUBLIC OF THE PHILIPPINES	SOV	1,388,294,506	5.14%	23.53%	-13.06%	18,042,490,305	1,722
DOMINICAN REPUBLIC	SOV	75,245,000	2.73%	16.35%	0.00%	317,395,000	100
KINGDOM OF NORWAY	SOV	251,761,946	-0.05%	11.06%	-3.49%	518,861,946	48
CZECH REPUBLIC	SOV	68,195,266	-0.12%	-9.53%	-26.44%	260,209,159	37
REPUBLIC OF PERU	SOV	1,457,977,340	-0.39%	8.52%	-21.97%	11,960,874,823	1,518
UNITED KINGDOM OF GREAT BRITAIN AND NOR	SOV	1,261,585,516	-0.07%	8.43%	-20.27%	9,065,745,516	363
ARAB REPUBLIC OF EGYPT	SOV	584,008,248	0.44%	-7.46%	37.65%	3,906,533,213	994
MALAYSIA	SOV	1,863,470,103	1.03%	6.13%	7.04%	22,172,105,924	1,520
FEDERAL REPUBLIC OF NIGERIA	SOV	264,736,701	0.56%	-6.08%	81.33%	570,686,701	156
REPUBLIC OF COLOMBIA	SOV	3,007,474,261	1.12%	6.08%	-2.43%	26,018,416,507	3,614

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INTEL CORPORATION	CORP	60,683,915	190.01%	190.01%	0.00%	96,166,085	14
NCL CORPORATION LTD.	CORP	51,000,000	18.60%	142.86%	0.00%	94,700,000	39
ELI LILLY AND COMPANY	CORP	227,506,835	61.49%	61.49%	91.77%	394,747,211	38
SKANDINAVISKA ENSKILDA BANKEN AB	CORP	244,296,174	-1.16%	58.78%	84.25%	501,695,018	58
ABBOTT LABORATORIES	CORP	407,795,121	58.19%	58.19%	735.74%	771,915,252	45
MIZUHO BANK, LTD.	CORP	285,798,240	0.26%	47.06%	86.28%	403,970,476	42
DBS BANK LTD.	CORP	122,127,000	8.92%	40.98%	-17.31%	1,594,977,000	278
CHEVRON CORPORATION	CORP	337,400,000	39.19%	39.19%	66.95%	933,823,744	58
SINGAPORE TELECOMMUNICATIONS LIMITED	CORP	210,450,000	0.00%	31.16%	14.97%	1,488,234,578	268
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	33,225,000	0.00%	30.68%	2.86%	412,922,600	80