



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 12-22-2023)							
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	8,114,821,580	-7.33%	-5.48%	-9.34%	70,020,597,670	2,963
REPUBLIC OF ITALY	SOV	7,149,033,812	-7.44%	-6.58%	-13.34%	125,467,621,536	4,624
REPUBLIC OF KOREA	SOV	7,121,733,148	-2.84%	-1.45%	-14.84%	68,417,645,652	2,372
UNITED MEXICAN STATES	SOV	6,680,035,142	-5.59%	-8.67%	-11.83%	50,482,086,751	5,128
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,563,659,281	0.29%	3.26%	-3.78%	51,185,159,695	4,555
REPUBLIC OF SOUTH AFRICA	SOV	4,947,052,101	-4.99%	-0.42%	13.99%	51,563,857,715	5,265
REPUBLIC OF TURKEY	SOV	4,461,319,721	-6.39%	-5.29%	-5.87%	50,404,729,399	4,796
KINGDOM OF SAUDI ARABIA	SOV	4,217,405,604	-10.91%	-7.90%	9.76%	29,739,921,589	1,852
FRENCH REPUBLIC	SOV	3,701,100,429	-3.71%	-6.26%	-22.66%	33,604,664,147	1,302
JAPAN	SOV	3,517,650,066	1.80%	0.02%	9.69%	20,375,869,514	1,366
REPUBLIC OF INDONESIA	SOV	3,327,432,334	-2.40%	-0.51%	-4.90%	39,336,828,735	3,103
FEDERAL REPUBLIC OF GERMANY	SOV	3,138,525,486	0.18%	3.29%	33.23%	13,723,854,405	459
REPUBLIC OF COLOMBIA	SOV	2,866,736,167	-6.15%	-2.01%	-7.00%	24,169,778,323	3,377
COMMONWEALTH OF AUSTRALIA	SOV	2,432,382,921	1.57%	0.14%	-11.82%	13,378,023,005	553
UNITED STATES OF AMERICA	SOV	1,951,634,084	-50.58%	-49.25%	95.05%	6,428,276,296	485

Top 15 Corporate Reference Entities by Net Notional (Week Ending 12-22-2023)							
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	5,495,625,400	-8.96%	-7.18%	134.47%	18,257,358,391	1,260
VERIZON COMMUNICATIONS INC.	CORP	5,456,634,046	-5.68%	-5.40%	39.50%	22,063,102,821	2,179
AT&T INC.	CORP	4,612,408,708	-14.85%	-10.79%	-5.74%	20,805,872,475	2,209
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	3,326,389,212	-4.82%	3.42%	25.88%	22,923,482,277	2,258
JPMORGAN CHASE & CO.	CORP	2,771,059,552	-13.48%	-6.82%	25.25%	11,439,581,329	768
THE GOLDMAN SACHS GROUP, INC.	CORP	2,663,319,519	-4.25%	-2.46%	26.20%	12,155,709,761	1,188
CITIGROUP INC.	CORP	2,641,342,014	-9.31%	-7.85%	45.29%	10,278,524,352	891
GENERAL ELECTRIC COMPANY	CORP	2,586,624,534	-16.98%	-18.98%	-15.34%	13,680,369,696	1,599
BARCLAYS BANK PLC	CORP	2,571,166,068	-25.25%	-17.53%	-32.04%	10,929,918,744	957
BARCLAYS PLC	CORP	2,280,102,129	-6.69%	4.99%	32.20%	19,146,359,644	2,510
WALMART INC.	CORP	2,276,577,000	-1.69%	-3.21%	17.76%	9,901,864,294	702
BP P.L.C.	CORP	2,215,929,080	-5.84%	1.15%	-8.14%	16,563,269,981	1,386
INTESA SANPAOLO SPA	CORP	2,212,462,957	3.10%	9.59%	139.17%	22,470,041,610	3,033
MORGAN STANLEY	CORP	2,183,009,359	-4.37%	-3.47%	0.31%	9,699,401,061	1,072
FORD MOTOR COMPANY	CORP	2,127,137,561	-11.54%	-6.12%	15.39%	8,288,999,261	1,425

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	21,800,000	-56.60%	-58.14%	-86.57%	53,950,000	12
FEDERAL REPUBLIC OF NIGERIA	SOV	120,275,000	-54.96%	-54.34%	-17.62%	359,025,000	145
UNITED STATES OF AMERICA	SOV	1,951,634,084	-50.58%	-49.25%	95.05%	6,428,276,296	485
REPUBLIC OF POLAND	SOV	678,053,727	-14.51%	-14.47%	-3.33%	2,444,518,709	338
KINGDOM OF THE NETHERLANDS	SOV	752,702,158	-11.73%	-11.73%	-27.33%	1,492,203,171	95
SOCIALIST REPUBLIC OF VIETNAM	SOV	302,850,000	-11.67%	-11.67%	-21.01%	1,620,680,000	216
KINGDOM OF SPAIN	SOV	1,159,468,639	-11.63%	-12.46%	-47.48%	14,343,161,861	718
KINGDOM OF SAUDI ARABIA	SOV	4,217,405,604	-10.91%	-7.90%	9.76%	29,739,921,589	1,852
STATE OF QATAR	SOV	1,250,357,866	-10.24%	-14.16%	-16.55%	8,129,698,568	938

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
WESFARMERS LIMITED	CORP	26,900,000	92.83%	92.83%	-41.59%	89,100,000	18
INEOS QUATTRO FINANCE 2 PLC	CORP	11,423,696	73.20%	49.11%	0.00%	48,860,382	33
SUPERVALU INC.	CORP	18,400,000	-56.50%	-56.50%	-85.26%	148,800,000	35
VUE ENTERTAINMENT INTERNATIONAL LIMITED	CORP	12,169,277	-56.42%	-56.23%	0.00%	39,585,645	22
ESKOM HOLDINGS SOC LIMITED	CORP	69,030,000	-53.56%	-53.56%	-66.58%	662,181,582	71
HYUNDAI MOTOR COMPANY	CORP	70,728,002	-52.28%	-52.28%	-55.07%	295,628,002	41
STATE OIL COMPANY OF THE AZERBAIJAN REPUBLIC	CORP	34,200,000	-51.76%	-51.76%	-48.10%	34,200,000	21
KINDER MORGAN ENERGY PARTNERS, L.P.	CORP	20,419,885	-50.65%	-50.65%	-54.30%	77,773,770	24
HEATHROW FUNDING LIMITED	CORP	72,891,437	-50.33%	-50.33%	-58.51%	842,367,437	160
SCHAEFFLER FINANCE B.V.	CORP	47,016,079	-45.76%	-45.52%	-39.81%	181,347,731	71

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REPUBLIC OF CROATIA	SOV	21,800,000	-56.60%	-58.14%	-86.57%	53,950,000	12
REPUBLIC OF SERBIA	SOV	84,655,396	0.01%	54.98%	91.74%	186,055,396	50
FEDERAL REPUBLIC OF NIGERIA	SOV	120,275,000	-54.96%	-54.34%	-17.62%	359,025,000	145
UNITED STATES OF AMERICA	SOV	1,951,634,084	-50.58%	-49.25%	95.05%	6,428,276,296	485
DOMINICAN REPUBLIC	SOV	77,020,000	2.67%	29.35%	0.00%	315,520,000	111
CZECH REPUBLIC	SOV	62,198,633	-8.99%	-17.81%	-32.91%	253,014,818	34
REPUBLIC OF POLAND	SOV	678,053,727	-14.51%	-14.47%	-3.33%	2,444,518,709	338
STATE OF QATAR	SOV	1,250,357,866	-10.24%	-14.16%	-16.55%	8,129,698,568	938
KINGDOM OF SAUDI ARABIA	SOV	4,217,405,604	-10.91%	-7.90%	9.76%	29,739,921,589	1,852
KINGDOM OF THE NETHERLANDS	SOV	752,702,158	-11.73%	-11.73%	-27.33%	1,492,203,171	95

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INTEL CORPORATION	CORP	60,683,915	0.00%	190.01%	0.00%	96,511,085	15
WESFARMERS LIMITED	CORP	26,900,000	92.83%	92.83%	-41.59%	89,100,000	18
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	33,225,000	0.00%	76.03%	2.86%	412,922,600	80
ELI LILLY AND COMPANY	CORP	230,506,835	1.32%	63.62%	94.30%	331,747,211	33
SUPERVALU INC.	CORP	18,400,000	-56.50%	-56.50%	-85.26%	148,800,000	35
VUE ENTERTAINMENT INTERNATIONAL LIMITED	CORP	12,169,277	-56.42%	-56.23%	0.00%	39,585,645	22
BROOKFIELD ASSET MANAGEMENT INC.	CORP	115,000,000	-27.44%	-53.72%	-56.34%	163,500,000	11
ESKOM HOLDINGS SOC LIMITED	CORP	69,030,000	-53.56%	-53.56%	-66.58%	662,181,582	71
ABBOTT LABORATORIES	CORP	394,795,121	-3.19%	53.14%	709.10%	758,918,030	43
HYUNDAI MOTOR COMPANY	CORP	70,728,002	-52.28%	-52.28%	-55.07%	295,628,002	41