



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 12-29-2023)							
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	8,224,221,580	1.35%	-5.24%	-6.51%	70,083,597,670	2,966
REPUBLIC OF ITALY	SOV	7,152,568,901	0.05%	-5.97%	-11.68%	125,550,135,803	4,624
REPUBLIC OF KOREA	SOV	7,121,733,148	0.00%	-1.33%	-15.05%	67,749,645,652	2,359
UNITED MEXICAN STATES	SOV	6,694,331,335	0.21%	-8.54%	-12.32%	50,512,059,546	5,144
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,590,977,355	0.42%	2.88%	-3.22%	51,290,456,110	4,584
REPUBLIC OF SOUTH AFRICA	SOV	4,982,552,101	0.72%	-2.95%	11.31%	51,644,257,715	5,281
REPUBLIC OF TURKEY	SOV	4,392,169,721	-1.55%	-8.83%	-6.29%	50,358,522,505	4,758
KINGDOM OF SAUDI ARABIA	SOV	4,232,405,604	0.36%	-9.14%	11.57%	29,753,921,589	1,860
FRENCH REPUBLIC	SOV	3,701,931,067	0.02%	-4.89%	-21.54%	33,626,896,951	1,304
JAPAN	SOV	3,517,216,342	-0.01%	0.42%	10.34%	20,392,910,446	1,367
REPUBLIC OF INDONESIA	SOV	3,338,744,834	0.34%	-0.04%	-3.42%	39,408,320,235	3,108
FEDERAL REPUBLIC OF GERMANY	SOV	3,139,643,332	0.04%	1.28%	31.39%	13,725,190,960	459
REPUBLIC OF COLOMBIA	SOV	2,871,736,167	0.17%	-3.44%	-6.31%	24,183,078,323	3,382
COMMONWEALTH OF AUSTRALIA	SOV	2,462,526,121	1.24%	1.71%	-10.73%	13,408,304,720	554
UNITED STATES OF AMERICA	SOV	1,955,643,413	0.21%	-50.10%	96.12%	6,441,175,888	485

Top 15 Corporate Reference Entities by Net Notional (Week Ending 12-29-2023)							
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	5,495,747,549	0.00%	-7.96%	131.30%	18,186,267,945	1,261
VERIZON COMMUNICATIONS INC.	CORP	5,462,440,852	0.11%	-4.82%	-41.55%	22,214,209,479	2,189
AT&T INC.	CORP	4,619,547,440	0.15%	-12.31%	-4.45%	20,805,845,500	2,207
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	3,339,714,828	0.40%	3.27%	30.77%	22,669,666,833	2,205
JPMORGAN CHASE & CO.	CORP	2,771,255,086	0.01%	-13.06%	23.14%	11,446,036,176	769
THE GOLDMAN SACHS GROUP, INC.	CORP	2,673,840,732	0.40%	-2.02%	24.12%	12,202,203,457	1,195
CITIGROUP INC.	CORP	2,649,575,214	0.31%	-9.53%	43.38%	10,736,973,787	895
GENERAL ELECTRIC COMPANY	CORP	2,592,504,888	0.23%	-18.90%	-15.13%	11,847,975,511	1,575
BARCLAYS BANK PLC	CORP	2,576,600,957	0.21%	-19.68%	-35.73%	10,941,186,377	951
BARCLAYS PLC	CORP	2,285,088,497	0.22%	4.87%	35.11%	18,974,221,426	2,463
WALMART INC.	CORP	2,276,577,000	0.00%	2.53%	17.45%	9,901,882,519	702
BP P.L.C.	CORP	2,237,041,016	0.95%	-2.49%	-6.12%	16,390,563,642	1,324
INTESA SANPAOLO SPA	CORP	2,215,445,647	0.13%	9.73%	137.79%	22,284,619,881	2,986
MORGAN STANLEY	CORP	2,178,841,221	-0.19%	-4.39%	0.03%	9,706,589,598	1,073
FORD MOTOR COMPANY	CORP	2,132,736,530	0.26%	-9.04%	12.08%	8,291,820,092	1,428

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
KINGDOM OF BAHRAIN	SOV	434,075,000	5.57%	-4.29%	-7.38%	1,669,792,470	292
CZECH REPUBLIC	SOV	63,418,074	1.96%	-7.12%	-31.57%	254,270,714	35
REPUBLIC OF THE PHILIPPINES	SOV	1,404,540,570	1.85%	6.37%	-7.10%	16,319,849,395	1,570
REPUBLIC OF TURKEY	SOV	4,392,169,721	-1.55%	-8.83%	-6.29%	50,358,522,505	4,758
HUNGARY	SOV	275,616,000	1.47%	10.83%	9.78%	1,412,564,000	183
KINGDOM OF MOROCCO	SOV	147,655,000	1.43%	-4.00%	137.20%	573,615,000	160
PEOPLE'S REPUBLIC OF CHINA	SOV	8,224,221,580	1.35%	-5.24%	-6.51%	70,083,597,670	2,966
REPUBLIC OF PANAMA	SOV	714,664,266	-1.28%	4.47%	19.72%	4,751,716,510	735
COMMONWEALTH OF AUSTRALIA	SOV	2,462,526,121	1.24%	1.71%	-10.73%	13,408,304,720	554
ARGENTINE REPUBLIC	SOV	300,381,990	0.84%	0.07%	15.86%	2,963,414,891	911

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RELIANCE INDUSTRIES LIMITED	CORP	226,250,000	15.29%	0.91%	-30.23%	1,648,438,000	276
ORGANON & CO.	CORP	32,000,000	8.11%	23.08%	0.00%	81,700,000	38
SPRINT COMMUNICATIONS LLC	CORP	133,006,687	4.36%	-25.67%	16.97%	581,000,687	189
ELUS	CORP	150,939,361	4.00%	-4.19%	-5.60%	1,374,321,293	457
CONSTELLUM SE	CORP	158,032,072	3.83%	-8.67%	-9.60%	1,029,323,237	300
GENWORTH HOLDINGS, INC.	CORP	194,859,640	3.48%	-12.55%	5.44%	956,848,336	289
CLARIANT AG	CORP	194,734,866	3.18%	13.00%	9.02%	2,013,421,083	350
ALTICE FINCO S.A.	CORP	200,524,669	3.09%	1.34%	-7.58%	3,781,469,429	791
BALL CORPORATION	CORP	226,189,374	2.99%	-9.88%	23.81%	1,202,968,392	358
TYSON FOODS, INC.	CORP	716,479,715	2.87%	8.03%	51.76%	3,625,739,315	573

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REPUBLIC OF CROATIA	SOV	21,800,000	0.00%	-59.79%	-86.77%	53,950,000	12
REPUBLIC OF SERBIA	SOV	84,667,546	0.01%	55.09%	91.77%	186,067,546	50
FEDERAL REPUBLIC OF NIGERIA	SOV	120,275,000	0.00%	-54.31%	-17.62%	357,025,000	145
UNITED STATES OF AMERICA	SOV	1,955,643,413	0.21%	-50.10%	96.12%	6,441,175,888	485
REPUBLIC OF POLAND	SOV	678,691,393	0.09%	-14.53%	-3.23%	2,445,207,407	340
STATE OF QATAR	SOV	1,250,357,866	0.00%	14.02%	-16.35%	8,129,698,568	938
KINGDOM OF THE NETHERLANDS	SOV	752,707,018	0.00%	-11.72%	-27.33%	1,492,239,622	95
SOCIALIST REPUBLIC OF VIETNAM	SOV	302,850,000	0.00%	-11.67%	-21.01%	1,620,680,000	216
KINGDOM OF SPAIN	SOV	1,160,094,632	0.05%	-11.27%	-46.13%	14,350,109,691	723
ROMANIA	SOV	209,382,773	0.10%	-10.97%	11.12%	935,213,116	144

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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	0.00%	92.83%	-41.59%	89,100,000	18
ELLI LILLY AND COMPANY	CORP	230,506,835	0.00%	63.62%	94.30%	331,747,211	33
SUPERVALU INC.	CORP	18,400,000	0.00%	-56.50%	-85.26%	148,800,000	35
VUE ENTERTAINMENT INTERNATIONAL LIMITED	CORP	12,196,136	0.22%	-55.91%	0.00%	39,673,007	22
KAIKO BONDO TELECOM, S.A.U.	CORP	16,966,453	0.22%	55.82%	0.00%	44,443,828	29
BROOKFIELD ASSET MANAGEMENT INC.	CORP	115,000,000	0.00%	-53.72%	-56.34%	163,500,000	11
ESKOM HOLDINGS SOC LIMITED	CORP	69,030,000	0.00%	-53.56%	-66.58%	662,230,184	71
ABBOTT LABORATORIES	CORP	394,795,121	0.00%	53.14%	709.10%	758,918,301	43
HYUNDAI MOTOR COMPANY	CORP	70,728,002	0.00%	-52.28%	-55.07%	295,628,002	41