



# 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](http://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](http://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 01-05-2024)							
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	8,217,619,646	-0.08%	-6.76%	-2.54%	70,484,897,670	2,988
REPUBLIC OF ITALY	SOV	7,190,201,389	0.53%	-6.32%	-5.67%	126,161,802,693	4,610
REPUBLIC OF KOREA	SOV	7,071,411,448	-0.62%	-2.81%	-10.20%	67,749,820,652	2,385
UNITED MEXICAN STATES	SOV	6,680,662,881	-0.20%	-5.78%	-6.68%	50,152,269,844	5,105
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,501,204,535	-1.36%	-0.12%	-2.85%	51,653,678,954	4,591
REPUBLIC OF SOUTH AFRICA	SOV	4,995,702,101	0.26%	-3.75%	14.33%	51,776,776,715	5,330
REPUBLIC OF TURKEY	SOV	4,336,677,721	-1.26%	-9.00%	-7.49%	50,851,706,782	4,908
KINGDOM OF SAUDI ARABIA	SOV	4,207,905,604	-0.58%	-8.93%	12.76%	29,523,649,589	1,860
FRENCH REPUBLIC	SOV	3,684,871,188	-0.46%	-4.92%	-20.04%	33,605,734,224	1,304
JAPAN	SOV	3,518,447,582	0.04%	1.77%	19.46%	20,579,470,502	1,379
REPUBLIC OF INDONESIA	SOV	3,327,003,431	-0.35%	-1.56%	-2.02%	39,665,723,235	3,135
FEDERAL REPUBLIC OF GERMANY	SOV	3,135,256,312	-0.14%	1.33%	29.59%	13,719,945,610	458
REPUBLIC OF COLOMBIA	SOV	2,922,016,167	1.75%	-2.84%	-3.47%	24,501,278,323	3,414
COMMONWEALTH OF AUSTRALIA	SOV	2,462,164,521	-0.01%	1.68%	-2.59%	13,407,399,511	554
UNITED STATES OF AMERICA	SOV	1,986,855,812	1.60%	-48.83%	231.87%	6,443,466,338	485

Top 15 Corporate Reference Entities by Net Notional (Week Ending 01-05-2024)							
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	5,482,978,388	-0.23%	-8.06%	153.06%	18,146,133,367	1,260
VERIZON COMMUNICATIONS INC.	CORP	5,462,605,397	0.00%	-8.32%	44.65%	21,927,040,823	2,161
AT&T INC.	CORP	4,627,110,371	0.16%	-13.62%	3.90%	20,752,835,179	2,208
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	3,294,458,212	-1.36%	-2.12%	27.91%	22,784,466,959	2,248
JPMORGAN CHASE & CO.	CORP	2,815,087,899	1.58%	-11.77%	41.38%	11,461,227,572	766
THE GOLDMAN SACHS GROUP, INC.	CORP	2,701,886,573	1.05%	-1.48%	12.88%	12,219,780,058	1,198
CITIGROUP INC.	CORP	2,624,313,614	-0.95%	-9.56%	56.26%	10,728,791,726	896
GENERAL ELECTRIC COMPANY	CORP	2,595,642,168	0.12%	-18.91%	-12.31%	11,950,534,415	1,611
BARCLAYS BANK PLC	CORP	2,553,760,142	-0.89%	-22.10%	-22.47%	10,905,685,231	959
WALMART INC.	CORP	2,302,577,000	1.14%	0.08%	10.14%	9,931,810,993	714
BARCLAYS PLC	CORP	2,258,496,641	-1.16%	-2.09%	25.57%	18,993,311,196	2,486
BP P.L.C.	CORP	2,240,090,823	0.14%	-1.35%	-7.32%	16,683,194,250	1,346
INTESA SANPAOLO SPA	CORP	2,204,046,231	-0.51%	7.07%	103.20%	22,319,252,916	3,009
MORGAN STANLEY	CORP	2,192,801,407	0.64%	-3.94%	16.95%	9,544,796,722	1,077
FORD MOTOR COMPANY	CORP	2,106,299,441	-1.24%	-11.25%	13.17%	8,325,903,092	1,437

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
ROMANIA	SOV	239,858,930	14.56%	4.21%	25.43%	993,074,136	147
DOMINICAN REPUBLIC	SOV	84,020,000	9.09%	11.66%	0.00%	331,220,000	109
KINGDOM OF MOROCCO	SOV	157,920,000	6.95%	2.67%	92.00%	767,815,000	181
FEDERAL REPUBLIC OF NIGERIA	SOV	113,275,000	-5.82%	-57.21%	-22.41%	365,025,000	147
REPUBLIC OF PANAMA	SOV	77,664,266	3.22%	0.82%	13.82%	4,795,716,510	739
KINGDOM OF BAHRAIN	SOV	445,340,000	2.60%	0.70%	-5.09%	1,664,992,470	296
REPUBLIC OF THE PHILIPPINES	SOV	1,434,740,570	2.15%	3.35%	-6.31%	16,397,049,395	1,581
STATE OF ISRAEL	SOV	252,890,333	2.02%	-2.25%	-1.46%	1,670,166,646	290
REPUBLIC OF COLOMBIA	SOV	2,922,016,167	1.75%	-2.84%	-3.47%	24,501,278,323	3,414
UNITED STATES OF AMERICA	SOV	1,986,855,812	1.60%	-48.83%	231.87%	6,443,466,338	485

Top 10 Corporate Reference Entities by Net Notional Change vs 1 Week Ago							
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SKANDINAVISKA ENSKILDA BANKEN AB	CORP	210,042,666	31.11%	-14.02%	49.50%	361,202,272	50
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	28,225,000	-15.05%	-15.05%	3.39%	407,922,600	79
CHINA NATIONAL CHEMICAL CORPORATION LIMITED	CORP	46,725,000	-9.67%	-24.30%	-21.07%	856,295,000	156
STANDARD BUILDING SOLUTIONS INC.	CORP	50,520,000	-9.01%	-17.38%	0.00%	138,920,000	76
CHINA CINDA (HK) HOLDINGS COMPANY LIMITED	CORP	47,225,000	-7.58%	-7.58%	-20.09%	804,250,000	121
BERTELSMANN SE & CO. KGAA	CORP	359,371,366	7.48%	-5.35%	-11.81%	3,761,170,926	507
VANKE REAL ESTATE (HONG KONG) COMPANY LIMITED	CORP	61,950,000	-7.47%	-19.49%	-26.40%	574,550,000	102
MONITCHEM HOLDCO 3 S.A.	CORP	113,416,283	-7.19%	-22.92%	-25.08%	945,824,198	371
LLOYDS BANKING GROUP PLC	CORP	867,950,381	-7.02%	-15.75%	-30.91%	14,964,768,400	1,823
BAYER AKTIENGESELLSCHAFT	CORP	900,870,983	-6.72%	-11.39%	-5.08%	7,887,292,730	919

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REPUBLIC OF CROATIA	SOV	21,800,000	0.00%	-63.09%	-82.07%	53,950,000	12
FEDERAL REPUBLIC OF NIGERIA	SOV	113,275,000	-5.82%	-57.21%	-22.41%	365,025,000	147
REPUBLIC OF SERBIA	SOV	84,619,861	-0.06%	55.18%	91.66%	186,019,861	50
UNITED STATES OF AMERICA	SOV	1,986,855,812	1.60%	-48.83%	231.87%	6,443,466,338	485
REPUBLIC OF POLAND	SOV	685,628,341	1.02%	-13.61%	-16.95%	2,491,894,806	342
STATE OF QATAR	SOV	1,236,357,866	-1.12%	12.02%	-0.02%	8,185,698,568	946
KINGDOM OF THE NETHERLANDS	SOV	752,687,944	0.00%	-11.72%	-9.66%	1,497,296,567	99
SOCIALIST REPUBLIC OF VIETNAM	SOV	302,850,000	0.00%	-11.67%	-21.67%	1,630,680,000	216
DOMINICAN REPUBLIC	SOV	84,020,000	9.09%	11.66%	0.00%	331,220,000	109
KINGDOM OF SPAIN	SOV	1,157,637,900	-0.21%	-11.05%	-34.95%	14,561,725,731	732

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WESFARMERS LIMITED	CORP	26,900,000	0.00%	92.83%	17.72%	89,100,000	18
INEOS QUATTRO FINANCE 2 PLC	CORP	11,349,961	-0.86%	75.77%	0.00%	48,545,000	33
SUPERVALU INC.	CORP	18,400,000	0.00%	-56.50%	-75.72%	148,800,000	35
KAIXO BONDCO TELECOM, S.A.U.	CORP	16,819,822	-0.86%	56.29%	0.00%	44,059,725	29
VUE ENTERTAINMENT INTERNATIONAL LIMITED	CORP	12,090,729	-0.86%	-55.78%	0.00%	39,330,138	22
BROOKFIELD ASSET MANAGEMENT INC.	CORP	115,000,000	0.00%	-53.72%	-56.99%	163,500,000	11
ESKOM HOLDINGS SOC LIMITED	CORP	69,030,000	0.00%	-53.56%	-59.81%	662,039,444	71
EP INFRASTRUCTURE, A.S.	CORP	16,409,584	-0.86%	52.48%	71.30%	45,618,638	33
HYUNDAI MOTOR COMPANY	CORP	70,728,002	0.00%	-52.28%	-45.06%	295,628,002	41
STATE OIL COMPANY OF THE AZERBAIJAN REPUBLIC	CORP	34,200,000	0.00%	-51.76%	-48.10%	34,200,000	21