



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 01-19-2024)							
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	8,476,071,580	0.60%	4.45%	-0.01%	71,411,745,670	3,053
REPUBLIC OF ITALY	SOV	7,353,353,441	0.35%	2.86%	6.39%	126,024,876,954	4,656
REPUBLIC OF KOREA	SOV	7,006,811,448	-0.79%	-1.61%	-10.67%	68,935,654,652	2,516
UNITED MEXICAN STATES	SOV	6,689,037,212	-0.19%	0.13%	-7.92%	49,942,155,869	5,110
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,480,601,603	-0.81%	-1.27%	0.49%	51,759,377,851	4,623
REPUBLIC OF SOUTH AFRICA	SOV	5,058,102,102	0.20%	2.24%	11.98%	52,522,316,982	5,385
KINGDOM OF SAUDI ARABIA	SOV	4,181,179,588	-0.02%	-0.86%	15.26%	29,940,726,589	1,945
REPUBLIC OF TURKEY	SOV	4,113,833,531	-3.88%	-7.79%	-13.82%	50,646,733,577	4,954
FRENCH REPUBLIC	SOV	3,601,223,151	0.22%	-2.70%	-21.13%	33,606,073,012	1,310
JAPAN	SOV	3,533,169,928	0.03%	0.44%	17.15%	20,655,003,230	1,386
REPUBLIC OF INDONESIA	SOV	3,422,762,334	0.77%	2.86%	-2.59%	39,798,046,485	3,159
FEDERAL REPUBLIC OF GERMANY	SOV	3,103,073,018	-1.04%	-1.13%	27.80%	13,643,854,715	460
REPUBLIC OF COLOMBIA	SOV	2,963,480,000	1.41%	3.37%	-3.37%	24,940,457,323	3,458
COMMONWEALTH OF AUSTRALIA	SOV	2,421,849,121	-0.42%	-0.43%	-5.28%	13,441,825,965	556
UNITED STATES OF AMERICA	SOV	1,969,937,349	-0.25%	0.94%	154.67%	6,500,511,839	493

Top 15 Corporate Reference Entities by Net Notional (Week Ending 01-19-2024)							
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	5,600,324,055	0.63%	1.91%	156.78%	18,169,182,705	1,260
VERIZON COMMUNICATIONS INC.	CORP	5,507,799,182	0.50%	0.94%	44.54%	22,159,258,621	2,215
AT&T INC.	CORP	4,593,316,357	-0.47%	-0.41%	3.15%	21,230,615,010	2,221
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	3,296,880,700	0.05%	-0.89%	24.99%	23,181,206,436	2,285
JPMORGAN CHASE & CO.	CORP	2,814,699,226	-0.02%	1.57%	39.65%	11,459,681,817	764
THE GOLDMAN SACHS GROUP, INC.	CORP	2,714,235,634	0.41%	1.91%	14.10%	12,189,659,189	1,190
CITIGROUP INC.	CORP	2,704,698,214	2.67%	2.40%	57.78%	10,983,692,661	903
GENERAL ELECTRIC COMPANY	CORP	2,612,457,709	0.32%	1.00%	-11.76%	11,624,708,373	1,560
BARCLAYS BANK PLC	CORP	2,537,668,495	-0.91%	-1.30%	-25.87%	10,858,818,922	960
WALMART INC.	CORP	2,318,977,000	0.17%	1.86%	12.57%	9,968,577,024	701
BARCLAYS PLC	CORP	2,265,125,315	-0.80%	-0.66%	21.26%	19,431,575,392	2,506
BP P.L.C.	CORP	2,257,273,805	-1.48%	1.87%	-5.60%	17,284,234,535	1,368
INTESA SANPAOLO SPA	CORP	2,204,489,034	-3.70%	-0.36%	93.19%	22,529,350,526	3,031
MORGAN STANLEY	CORP	2,170,756,145	-1.14%	-0.56%	13.26%	9,560,330,286	1,078
FORD MOTOR COMPANY	CORP	2,160,235,378	1.36%	1.56%	21.11%	8,491,876,108	1,469

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 MOROCCO	SOV	241,155,000	36.28%	65.66%	186.24%	911,815,000	204
DOMINICAN REPUBLIC	SOV	110,270,000	8.89%	43.17%	0.00%	425,020,000	136
KINGDOM OF BAHRAIN	SOV	492,513,735	8.36%	19.78%	4.96%	1,834,342,470	329
HELLENIC REPUBLIC	SOV	739,817,619	-7.48%	-7.70%	-26.08%	12,232,562,254	1,179
KINGDOM OF THAILAND	SOV	545,734,300	5.82%	5.41%	8.68%	4,915,899,300	384
KINGDOM OF SPAIN	SOV	1,201,171,257	5.70%	3.60%	-33.44%	14,695,404,680	738
MALAYSIA	SOV	1,910,552,178	4.95%	7.79%	-7.00%	18,745,350,744	1,464
FEDERAL REPUBLIC OF NIGERIA	SOV	133,350,001	4.94%	10.87%	-8.85%	415,474,999	176
SLOVAK REPUBLIC	SOV	146,575,978	4.64%	13.56%	41.86%	368,052,467	34
ARAB REPUBLIC OF EGYPT	SOV	609,548,720	4.29%	7.16%	44.84%	3,913,473,106	1,049

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AMERICAN HONDA FINANCE CORPORATION	CORP	63,497,800	46.48%	46.88%	0.00%	77,002,200	29
INEOS QUATTRO FINANCE 2 PLC	CORP	14,571,306	28.26%	27.55%	0.00%	51,612,376	34
CIRSA FINANCE INTERNATIONAL S.A R.L.	CORP	15,805,617	25.42%	24.74%	-3.62%	117,872,350	61
GRIFOLS, S.A.	CORP	325,822,759	19.15%	36.05%	47.64%	1,832,417,345	673
SWEDBANK AB	CORP	114,097,401	-18.11%	-20.18%	29.63%	537,203,418	108
AEGON LTD.	CORP	70,541,454	17.66%	0.00%	0.00%	168,591,353	22
DUFREY ONE B.V.	CORP	74,953,705	16.41%	17.77%	72.97%	164,091,958	57
M.D.C. HOLDINGS, INC.	CORP	493,700,976	-15.78%	-9.58%	29.39%	3,632,164,177	586
MEDLINE BORROWER, LP	CORP	35,760,000	13.52%	19.20%	0.00%	85,960,000	44
AKTIEBOLAGET ELECTROLUX	CORP	302,272,907	12.59%	25.16%	-6.68%	3,117,715,252	462

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DOMINICAN REPUBLIC	SOV	110,270,000	8.89%	43.17%	0.00%	425,020,000	136
KINGDOM OF BAHRAIN	SOV	492,513,735	8.36%	19.78%	4.96%	1,834,342,470	329
ROMANIA	SOV	245,847,608	2.50%	17.53%	28.57%	1,062,770,703	151
SLOVAK REPUBLIC	SOV	146,575,978	4.64%	13.56%	41.86%	368,052,467	34
FEDERAL REPUBLIC OF NIGERIA	SOV	133,350,001	4.94%	10.87%	-8.85%	415,474,999	176
REPUBLIC OF PANAMA	SOV	796,554,000	3.40%	10.03%	20.99%	5,041,251,510	802
MALAYSIA	SOV	1,910,552,178	4.95%	7.79%	-7.00%	18,745,350,744	1,464
REPUBLIC OF TURKEY	SOV	4,113,833,531	-3.88%	-7.79%	-13.82%	50,646,733,577	4,954
HELLENIC REPUBLIC	SOV	739,817,619	-7.48%	-7.70%	-26.08%	12,232,562,254	1,179

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ILIAD HOLDING	CORP	28,434,473	3.45%	56.51%	9.37%	70,378,037	39
AMERICAN HONDA FINANCE CORPORATION	CORP	63,497,800	46.48%	46.88%	0.00%	77,002,200	29
GRIFOLS, S.A.	CORP	325,822,759	19.15%	36.05%	47.64%	1,832,417,345	673
SKANDINAVISKA ENSKILDA BANKEN AB	CORP	209,173,117	-0.51%	30.86%	46.28%	390,320,306	53
INEOS QUATTRO FINANCE 2 PLC	CORP	14,571,306	28.26%	27.55%	0.00%	51,612,376	34
AKTIEBOLAGET ELECTROLUX	CORP	302,272,907	12.59%	25.16%	-6.68%	3,117,715,252	462
CIRSA FINANCE INTERNATIONAL S.A R.L.	CORP	15,805,617	25.42%	24.74%	-3.62%	117,872,350	61
BERTELSMANN SE & CO. KGAA	CORP	411,266,343	6.62%	23.27%	-2.12%	3,807,590,388	499
STAPLES, INC.	CORP	269,390,531	0.19%	21.46%	9.00%	1,636,730,000	484
NCL CORPORATION LTD.	CORP	66,500,000	6.40%	20.91%	0.00%	135,300,000	58