



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 01-26-2024)							
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	8,482,171,580	0.07%	3.14%	-0.30%	71,468,296,956	3,069
REPUBLIC OF ITALY	SOV	7,383,980,270	0.42%	3.24%	4.47%	126,379,697,175	4,681
REPUBLIC OF KOREA	SOV	7,117,419,510	1.58%	-0.06%	-10.97%	69,329,204,652	2,535
UNITED MEXICAN STATES	SOV	6,778,614,641	1.34%	1.26%	-6.76%	50,199,113,229	5,140
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,410,036,189	-1.09%	-2.75%	-1.18%	52,313,792,060	4,729
REPUBLIC OF SOUTH AFRICA	SOV	5,108,597,102	1.00%	2.53%	13.07%	52,313,172,564	5,427
REPUBLIC OF TURKEY	SOV	4,107,524,097	-0.15%	-6.48%	-12.69%	51,086,605,165	5,137
KINGDOM OF SAUDI ARABIA	SOV	4,014,869,219	-3.98%	-5.14%	7.45%	30,169,715,589	1,938
FRENCH REPUBLIC	SOV	3,594,348,885	-0.19%	-2.91%	-21.93%	33,541,878,913	1,306
JAPAN	SOV	3,583,935,918	1.44%	1.90%	17.46%	20,726,781,822	1,396
REPUBLIC OF INDONESIA	SOV	3,488,527,695	1.92%	4.49%	-2.12%	40,831,661,235	3,220
FEDERAL REPUBLIC OF GERMANY	SOV	3,091,223,588	-0.38%	-1.54%	27.25%	13,681,643,440	463
REPUBLIC OF COLOMBIA	SOV	3,012,830,000	1.67%	4.91%	-2.26%	25,768,839,323	3,504
COMMONWEALTH OF AUSTRALIA	SOV	2,421,846,921	0.00%	-1.65%	-4.58%	13,680,794,596	562
UNITED STATES OF AMERICA	SOV	1,963,299,264	-0.34%	0.39%	42.36%	6,464,456,350	495

Top 15 Corporate Reference Entities by Net Notional (Week Ending 01-26-2024)							
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	5,589,051,061	-0.20%	1.70%	153.51%	18,200,589,243	1,261
VERIZON COMMUNICATIONS INC.	CORP	5,460,615,470	-0.86%	-0.03%	43.92%	21,745,846,787	2,173
AT&T INC.	CORP	4,488,877,254	-2.27%	-2.83%	1.07%	20,883,045,374	2,204
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	3,245,044,015	-1.57%	-2.83%	20.77%	23,518,212,641	2,285
JPMORGAN CHASE & CO.	CORP	2,805,293,080	-0.33%	1.23%	39.67%	11,601,028,180	788
THE GOLDMAN SACHS GROUP, INC.	CORP	2,708,874,646	-0.20%	1.31%	14.42%	12,253,228,885	1,204
CITIGROUP INC.	CORP	2,679,696,014	-0.92%	1.14%	54.42%	10,985,362,803	910
GENERAL ELECTRIC COMPANY	CORP	2,617,286,095	0.18%	0.96%	-11.73%	11,674,160,645	1,564
BARCLAYS BANK PLC	CORP	2,512,658,186	-0.99%	-2.48%	-27.05%	10,816,370,984	964
WALMART INC.	CORP	2,318,977,000	0.00%	1.86%	10.87%	9,953,546,871	701
BARCLAYS PLC	CORP	2,240,377,413	-1.09%	-1.96%	24.19%	19,279,846,526	2,518
BP P.L.C.	CORP	2,220,614,636	-1.62%	-0.73%	-6.61%	16,991,586,321	1,350
INTESA SANPAOLO SPA	CORP	2,208,778,817	0.19%	-0.30%	97.39%	22,523,790,643	3,050
FORD MOTOR COMPANY	CORP	2,167,954,430	0.36%	1.65%	21.40%	8,391,087,158	1,477
MORGAN STANLEY	CORP	2,152,623,869	-0.84%	-1.20%	11.10%	9,578,866,077	1,086

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 COTE D'IVOIRE	SOV	50,000,000	177.78%	177.78%	0.00%	125,000,000	13
STATE OF QATAR	SOV	1,298,948,966	6.87%	3.89%	8.59%	8,317,218,214	967
MALAYSIA	SOV	1,812,750,308	-5.12%	2.27%	-12.75%	18,815,648,874	1,445
STATE OF ISRAEL	SOV	227,456,333	-4.26%	-8.24%	-9.01%	1,595,266,646	283
REPUBLIC OF THE PHILIPPINES	SOV	1,510,345,570	4.07%	7.53%	-5.97%	16,606,362,395	1,628
KINGDOM OF SAUDI ARABIA	SOV	4,014,869,219	-3.98%	-5.14%	7.45%	30,169,715,589	1,938
KINGDOM OF MOROCCO	SOV	248,155,000	2.90%	68.06%	184.42%	959,715,000	222
SULTANATE OF OMAN	SOV	574,011,000	-2.36%	3.38%	9.32%	2,312,712,000	440
REPUBLIC OF PANAMA	SOV	778,396,000	-2.28%	8.92%	16.61%	5,104,593,510	828
ROMANIA	SOV	251,337,557	2.23%	20.04%	31.44%	1,079,001,328	154

Top 10 Corporate Reference Entities by Net Notional Change vs 1 Week Ago							
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AEGON LTD.	CORP	680,866,403	865.20%	973.05%	0.00%	9,215,847,133	1,627
BANCO DE SABADELL, S.A.	CORP	21,624,057	24.79%	23.63%	-24.05%	57,443,011	25
BROADCOM INC.	CORP	231,030,000	17.85%	17.85%	0.00%	301,380,000	25
MEDLINE BORROWER, LP	CORP	41,700,000	16.61%	39.00%	0.00%	104,400,000	53
INEOS QUATTRO FINANCE 2 PLC	CORP	16,905,459	16.02%	47.66%	0.00%	59,236,953	38
ALSTOM	CORP	791,490,639	14.73%	14.27%	13.45%	5,468,664,734	720
SK HYNIX INC.	CORP	335,600,000	14.39%	26.40%	0.00%	628,200,000	56
ADLER REAL ESTATE AKTIENGESELLSCHAFT	CORP	174,002,755	-14.27%	-16.14%	-32.61%	1,669,082,840	728
EG GLOBAL FINANCE PLC	CORP	125,911,210	12.94%	13.15%	246.14%	599,611,546	332
CALPINE CORPORATION	CORP	602,405,000	12.26%	10.09%	-7.45%	2,756,342,667	396

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REPUBLIC OF COTE D'IVOIRE	SOV	50,000,000	177.78%	177.78%	0.00%	125,000,000	13
KINGDOM OF MOROCCO	SOV	248,155,000	2.90%	68.06%	184.42%	959,715,000	222
DOMINICAN REPUBLIC	SOV	108,395,000	-1.70%	40.74%	0.00%	461,020,000	144
ROMANIA	SOV	251,337,557	2.23%	20.04%	31.44%	1,079,001,328	154
KINGDOM OF BAHRAIN	SOV	502,938,735	2.12%	15.86%	7.18%	1,892,292,470	343
SLOVAK REPUBLIC	SOV	146,575,978	0.00%	13.56%	41.85%	368,022,313	34
FEDERAL REPUBLIC OF NIGERIA	SOV	131,475,001	-1.41%	9.31%	-10.13%	445,474,999	188
REPUBLIC OF PANAMA	SOV	778,396,000	-2.28%	8.92%	16.61%	5,104,593,510	828
STATE OF ISRAEL	SOV	227,456,333	-4.26%	-8.24%	-9.01%	1,595,266,646	283
HELLENIC REPUBLIC	SOV	739,361,289	-0.06%	-7.65%	-26.13%	12,133,645,535	1,161

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AEGON LTD.	CORP	680,866,403	865.20%	973.05%	0.00%	9,215,847,133	1,627
ILIAD HOLDING	CORP	28,329,537	-0.37%	55.59%	8.71%	70,118,318	39
INEOS QUATTRO FINANCE 2 PLC	CORP	16,905,459	16.02%	47.66%	0.00%	59,236,953	38
AMERICAN HONDA FINANCE CORPORATION	CORP	63,498,900	0.00%	47.13%	0.00%	77,001,100	29
MEDLINE BORROWER, LP	CORP	41,700,000	16.61%	39.00%	0.00%	104,400,000	53
GRIFOLS, S.A.	CORP	329,658,744	1.18%	36.09%	56.03%	1,814,632,193	681
SKANDINAVISKA ENSKILDA BANKEN AB	CORP	208,401,174	-0.37%	30.09%	45.41%	382,367,315	52
NCL CORPORATION LTD.	CORP	72,000,000	8.27%	28.57%	0.00%	150,300,000	64
AKTIEBOLAGET ELECTROLUX	CORP	310,926,194	2.86%	28.46%	-4.23%	3,027,201,639	436
SK HYNIX INC.	CORP	335,600,000	14.39%	26.40%	0.00%	628,200,000	56