



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 www.dtccdata.com/contact-us-sales. 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 07-02-2021)

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 ITALY	SOV	9,850,041,958	0.31%	-15.25%	-5.64%	173,883,414,242	6,065
UNITED MEXICAN STATES	SOV	9,406,996,523	-2.19%	-3.16%	14.85%	64,877,694,345	6,694
REPUBLIC OF KOREA	SOV	8,250,364,909	-0.62%	-6.24%	-11.48%	89,305,536,063	2,997
PEOPLE'S REPUBLIC OF CHINA	SOV	7,007,003,826	0.49%	-5.75%	-22.26%	70,195,501,874	3,082
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,580,313,482	-1.91%	-6.93%	-8.03%	55,613,922,930	4,653
REPUBLIC OF SOUTH AFRICA	SOV	5,653,928,862	-1.44%	-3.25%	0.63%	47,558,934,474	4,968
REPUBLIC OF TURKEY	SOV	4,967,495,906	-0.26%	-4.18%	11.63%	64,775,047,275	4,885
FRENCH REPUBLIC	SOV	4,838,976,242	0.21%	-2.54%	-13.65%	37,390,676,931	1,322
RUSSIAN FEDERATION	SOV	4,516,328,000	-0.60%	0.21%	5.73%	38,554,260,841	3,307
REPUBLIC OF INDONESIA	SOV	4,422,694,866	-0.12%	3.35%	53.36%	41,815,062,010	3,067
JAPAN	SOV	3,776,099,664	-0.10%	3.62%	17.27%	16,979,317,275	1,834
KINGDOM OF SAUDI ARABIA	SOV	3,353,500,028	-2.32%	-1.07%	15.98%	21,280,806,291	2,132
COMMONWEALTH OF AUSTRALIA	SOV	2,968,122,744	-0.01%	-1.89%	-4.68%	16,156,294,031	500
REPUBLIC OF COLOMBIA	SOV	2,833,861,000	1.83%	-4.55%	23.54%	22,875,734,213	2,653
KINGDOM OF SPAIN	SOV	2,677,401,848	-0.75%	-9.42%	-21.31%	28,649,161,979	1,230

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
SOCIALIST REPUBLIC OF VIETNAM	SOV	250,475,000	16.24%	7.04%	16.86%	811,955,000	153
UKRAINE	SOV	293,520,000	-8.34%	-5.96%	-10.39%	1,655,226,020	464
UNITED STATES OF AMERICA	SOV	922,876,115	-7.17%	-15.87%	-16.95%	2,093,972,445	71
REPUBLIC OF PERU	SOV	2,270,207,151	-3.71%	2.37%	61.73%	10,953,650,692	1,466
ARGENTINE REPUBLIC	SOV	553,096,322	-3.61%	0.13%	0.00%	2,524,042,552	927
REPUBLIC OF CHILE	SOV	2,354,494,411	2.66%	8.54%	78.45%	12,126,947,397	1,034
KINGDOM OF SAUDI ARABIA	SOV	3,353,500,028	-2.32%	-1.07%	15.98%	21,280,806,291	2,132
REPUBLIC OF THE PHILIPPINES	SOV	1,400,809,369	-2.27%	-2.27%	18.71%	14,527,331,099	1,319
UNITED MEXICAN STATES	SOV	9,406,996,523	-2.19%	-3.16%	14.85%	64,877,694,345	6,694
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,580,313,482	-1.91%	-6.93%	-8.03%	55,613,922,930	4,653

Top 10 Sovereign Reference Entities by Net Notional Change vs 4 Weeks 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
CZECH REPUBLIC	SOV	35,849,548	-0.52%	-39.41%	-58.62%	78,119,314	18
REPUBLIC OF SERBIA	SOV	40,000,000	0.00%	-38.46%	-64.19%	77,000,000	13
REPUBLIC OF KENYA	SOV	17,600,000	0.00%	-36.23%	-39.93%	26,525,000	11
STATE OF ISRAEL	SOV	292,150,627	0.69%	-25.65%	-45.08%	2,324,691,397	262
KINGDOM OF BELGIUM	SOV	785,917,957	-0.42%	-21.96%	-36.07%	8,371,162,778	480
HUNGARY	SOV	273,890,408	0.00%	-20.40%	-38.93%	1,162,508,444	199
UNITED STATES OF AMERICA	SOV	922,876,115	-7.17%	-15.87%	-16.95%	2,093,972,445	71
REPUBLIC OF CROATIA	SOV	91,727,263	-1.65%	-15.29%	6.68%	2,184,781,991	93
REPUBLIC OF ITALY	SOV	9,850,041,958	0.31%	-15.25%	-5.64%	173,883,414,242	6,065
ARAB REPUBLIC OF EGYPT	SOV	303,936,000	0.00%	-14.13%	60.90%	573,353,000	153