

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 04-23-2021)

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	11,253,987,320	1.94%	-3.42%	-4.25%	191,719,212,291	6,860
UNITED MEXICAN STATES	SOV	8,909,400,977	3.18%	5.12%	4.43%	67,591,289,925	6,369
REPUBLIC OF KOREA	SOV	8,548,331,569	-0.16%	-2.90%	-10.02%	95,996,415,099	3,253
PEOPLE'S REPUBLIC OF CHINA	SOV	7,652,692,826	-1.86%	5.51%	-15.57%	78,230,986,394	4,063
FEDERATIVE REPUBLIC OF BRAZIL	SOV	7,186,550,589	-0.45%	6.54%	4.21%	62,073,721,620	4,973
REPUBLIC OF SOUTH AFRICA	SOV	5,503,349,579	-0.09%	4.48%	19.89%	50,787,724,348	5,305
REPUBLIC OF TURKEY	SOV	5,344,928,754	-2.84%	-3.25%	11.53%	73,329,932,892	5,604
FRENCH REPUBLIC	SOV	4,909,966,350	0.53%	0.26%	-11.85%	41,639,505,202	1,516
RUSSIAN FEDERATION	SOV	4,433,500,000	-4.88%	-0.05%	3.40%	42,707,125,185	3,687
REPUBLIC OF INDONESIA	SOV	4,123,155,171	5.24%	15.60%	17.62%	45,449,032,900	3,440
JAPAN	SOV	3,656,658,317	-0.15%	0.47%	-1.10%	18,219,185,234	1,919
KINGDOM OF SAUDI ARABIA	SOV	3,278,760,219	0.27%	3.96%	8.82%	22,284,617,188	2,310
COMMONWEALTH OF AUSTRALIA	SOV	3,042,265,038	0.17%	1.72%	-10.09%	17,024,302,396	541
REPUBLIC OF COLOMBIA	SOV	2,954,809,795	-0.87%	-0.80%	21.17%	24,311,797,285	2,671
KINGDOM OF SPAIN	SOV	2,871,825,922	-0.06%	-0.01%	-13.53%	32,091,820,399	1,406

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 PERU	SOV	2,160,100,831	6.22%	20.17%	50.51%	10,956,863,910	1,371
REPUBLIC OF INDONESIA	SOV	4,123,155,171	5.24%	15.60%	17.62%	45,449,032,900	3,440
RUSSIAN FEDERATION	SOV	4,433,500,000	-4.88%	-0.05%	3.40%	42,707,125,185	3,687
UKRAINE	SOV	300,695,000	-3.53%	-1.90%	-21.59%	1,659,031,701	517
MALAYSIA	SOV	2,059,616,107	-3.38%	-5.36%	-3.51%	26,047,413,951	1,545
UNITED MEXICAN STATES	SOV	8,909,400,977	3.18%	5.12%	4.43%	67,591,289,925	6,369
ARAB REPUBLIC OF EGYPT	SOV	338,977,893	3.03%	17.66%	-4.52%	665,389,107	174
REPUBLIC OF TURKEY	SOV	5,344,928,754	-2.84%	-3.25%	11.53%	73,329,932,892	5,604
ARGENTINE REPUBLIC	SOV	480,022,000	-2.83%	18.75%	-65.52%	2,200,045,320	825
SULTANATE OF OMAN	SOV	305,400,000	1.94%	1.94%	8.64%	1,062,949,000	190

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
REPUBLIC OF PERU	SOV	2,160,100,831	6.22%	20.17%	50.51%	10,956,863,910	1,371
REPUBLIC OF PANAMA	SOV	580,360,000	0.52%	20.14%	-2.67%	3,482,722,000	483
ARGENTINE REPUBLIC	SOV	480,022,000	-2.83%	18.75%	-65.52%	2,200,045,320	825
ARAB REPUBLIC OF EGYPT	SOV	338,977,893	3.03%	17.66%	-4.52%	665,389,107	174
REPUBLIC OF INDONESIA	SOV	4,123,155,171	5.24%	15.60%	17.62%	45,449,032,900	3,440
REPUBLIC OF POLAND	SOV	301,841,732	0.45%	12.30%	-31.54%	1,562,478,149	224
KINGDOM OF THAILAND	SOV	647,239,300	0.00%	-6.76%	-24.70%	7,289,773,835	618
FEDERATIVE REPUBLIC OF BRAZIL	SOV	7,186,550,589	-0.45%	6.54%	4.21%	62,073,721,620	4,973
PEOPLE'S REPUBLIC OF CHINA	SOV	7,652,692,826	-1.86%	5.51%	-15.57%	78,230,986,394	4,063
MALAYSIA	SOV	2,059,616,107	-3.38%	-5.36%	-3.51%	26,047,413,951	1,545