



# 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 [www.dtccdata.com/contact-us-sales](http://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](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 08-20-2021)

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	10,025,085,029	-0.45%	0.89%	-14.17%	188,048,965,635	6,420
UNITED MEXICAN STATES	SOV	9,564,989,803	0.72%	1.16%	18.26%	64,848,180,059	6,735
REPUBLIC OF KOREA	SOV	8,380,414,909	1.39%	0.24%	-8.88%	90,097,104,999	3,046
PEOPLE'S REPUBLIC OF CHINA	SOV	7,330,034,339	-0.54%	4.00%	-18.69%	74,191,304,694	3,157
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,411,806,495	-1.85%	-1.01%	-3.61%	57,017,595,889	4,854
REPUBLIC OF SOUTH AFRICA	SOV	5,810,819,468	-1.12%	2.10%	0.84%	49,345,164,496	5,167
FRENCH REPUBLIC	SOV	4,884,581,898	0.47%	1.48%	-12.61%	37,666,841,918	1,337
REPUBLIC OF TURKEY	SOV	4,856,841,033	-0.05%	-2.19%	1.29%	65,119,876,153	4,944
REPUBLIC OF INDONESIA	SOV	4,358,383,245	1.54%	3.30%	48.31%	42,180,825,504	3,109
RUSSIAN FEDERATION	SOV	4,329,887,773	0.54%	-1.06%	-2.89%	38,670,440,841	3,365
JAPAN	SOV	3,834,110,668	0.47%	1.52%	9.64%	17,717,356,986	1,880
KINGDOM OF SAUDI ARABIA	SOV	3,369,555,397	-0.01%	-0.08%	16.18%	22,105,971,991	2,109
COMMONWEALTH OF AUSTRALIA	SOV	2,988,768,344	-0.01%	-0.14%	-2.85%	16,246,939,631	501
REPUBLIC OF COLOMBIA	SOV	2,482,959,984	-0.98%	1.41%	1.71%	23,243,866,405	2,680
REPUBLIC OF CHILE	SOV	2,438,475,347	-0.79%	6.59%	81.99%	12,618,798,851	1,070

## 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
FEDERAL REPUBLIC OF NIGERIA	SOV	240,000,000	6.67%	6.67%	220.00%	424,500,000	126
KINGDOM OF THAILAND	SOV	712,171,556	6.59%	8.52%	-14.26%	6,375,154,710	503
REPUBLIC OF PANAMA	SOV	462,456,000	-4.34%	-6.42%	-25.76%	2,990,002,000	482
REPUBLIC OF THE PHILIPPINES	SOV	1,404,897,082	3.24%	3.22%	11.83%	15,066,587,099	1,339
UKRAINE	SOV	253,494,052	-3.19%	-11.24%	-21.66%	1,647,581,386	464
PORTUGUESE REPUBLIC	SOV	439,473,155	2.29%	2.30%	-9.51%	6,570,650,755	641
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,411,806,495	-1.85%	-1.01%	-3.61%	57,017,595,889	4,854
SOCIALIST REPUBLIC OF VIETNAM	SOV	284,220,000	-1.73%	4.45%	24.95%	933,035,000	176
MALAYSIA	SOV	1,743,119,321	-1.60%	-2.72%	-29.20%	23,162,901,029	1,376
REPUBLIC OF INDONESIA	SOV	4,358,383,245	1.54%	3.30%	48.31%	42,180,825,504	3,109

## 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
UKRAINE	SOV	253,494,052	-3.19%	-11.24%	-21.66%	1,647,581,386	464
KINGDOM OF THAILAND	SOV	712,171,556	6.59%	8.52%	-14.26%	6,375,154,710	503
ARAB REPUBLIC OF EGYPT	SOV	331,336,000	0.00%	7.95%	38.81%	587,453,000	160
STATE OF ISRAEL	SOV	313,250,627	0.48%	7.13%	-41.33%	2,305,775,288	267
FEDERAL REPUBLIC OF NIGERIA	SOV	240,000,000	6.67%	6.67%	220.00%	424,500,000	126
REPUBLIC OF CHILE	SOV	2,438,475,347	-0.79%	6.59%	81.99%	12,618,798,851	1,070
REPUBLIC OF PANAMA	SOV	462,456,000	-4.34%	-6.42%	-25.76%	2,990,002,000	482
REPUBLIC OF PERU	SOV	1,975,631,831	-0.63%	-5.59%	31.86%	10,874,816,797	1,463
HELLENIC REPUBLIC	SOV	2,267,022,800	0.00%	-5.35%	-20.79%	12,397,837,559	1,759
SOCIALIST REPUBLIC OF VIETNAM	SOV	284,220,000	-1.73%	4.45%	24.95%	933,035,000	176