



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 08-27-2021)

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	9,973,008,679	-0.52%	0.16%	-14.47%	188,808,490,779	6,428
UNITED MEXICAN STATES	SOV	9,500,410,682	-0.68%	0.59%	16.20%	64,676,124,496	6,722
REPUBLIC OF KOREA	SOV	8,365,414,909	-0.18%	-0.30%	-7.66%	90,085,504,999	3,049
PEOPLE'S REPUBLIC OF CHINA	SOV	7,333,784,339	0.05%	-0.09%	-19.18%	73,614,905,148	3,139
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,377,529,410	-0.53%	-1.19%	-4.14%	56,714,754,068	4,782
REPUBLIC OF SOUTH AFRICA	SOV	5,877,019,468	1.14%	3.00%	1.65%	49,732,498,174	5,286
FRENCH REPUBLIC	SOV	4,871,397,618	-0.27%	0.36%	-12.96%	37,708,422,814	1,339
REPUBLIC OF TURKEY	SOV	4,707,375,876	-3.08%	-4.50%	-0.86%	65,221,269,983	4,954
REPUBLIC OF INDONESIA	SOV	4,379,028,245	0.47%	2.71%	49.37%	42,306,629,654	3,121
RUSSIAN FEDERATION	SOV	4,378,187,773	1.12%	2.45%	-2.96%	38,497,532,841	3,336
JAPAN	SOV	3,834,085,202	0.00%	0.47%	10.16%	17,771,117,745	1,883
KINGDOM OF SAUDI ARABIA	SOV	3,368,455,397	-0.03%	0.01%	16.70%	22,108,171,991	2,103
COMMONWEALTH OF AUSTRALIA	SOV	2,988,968,797	0.01%	-0.14%	-2.66%	16,247,140,084	501
REPUBLIC OF CHILE	SOV	2,573,625,411	5.54%	14.46%	91.83%	13,379,844,409	1,061
REPUBLIC OF COLOMBIA	SOV	2,374,414,331	-4.37%	-8.09%	-2.94%	23,146,703,405	2,695

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 PANAMA	SOV	495,136,000	7.07%	-5.50%	-9.99%	2,979,341,000	468
REPUBLIC OF CHILE	SOV	2,573,625,411	5.54%	14.46%	91.83%	13,379,844,409	1,061
REPUBLIC OF COLOMBIA	SOV	2,374,414,331	-4.37%	-8.09%	-2.94%	23,146,703,405	2,695
REPUBLIC OF TURKEY	SOV	4,707,375,876	-3.08%	-4.50%	-0.86%	65,221,269,983	4,954
REPUBLIC OF PERU	SOV	2,031,934,399	2.85%	1.17%	40.65%	11,038,674,797	1,443
KINGDOM OF THE NETHERLANDS	SOV	1,323,775,242	-1.86%	-1.85%	12.20%	2,745,006,706	162
SOCIALIST REPUBLIC OF VIETNAM	SOV	279,220,000	-1.76%	4.54%	22.76%	928,035,000	175
REPUBLIC OF SOUTH AFRICA	SOV	5,877,019,468	1.14%	3.00%	1.65%	49,732,498,174	5,286
RUSSIAN FEDERATION	SOV	4,378,187,773	1.12%	2.45%	-2.96%	38,497,532,841	3,336
UNITED STATES OF AMERICA	SOV	1,000,000,024	0.78%	1.84%	-14.96%	2,164,189,724	73

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 CHILE	SOV	2,573,625,411	5.54%	14.46%	91.83%	13,379,844,409	1,061
UKRAINE	SOV	254,513,642	0.40%	-10.96%	-25.08%	1,639,821,644	451
REPUBLIC OF COLOMBIA	SOV	2,374,414,331	-4.37%	-8.09%	-2.94%	23,146,703,405	2,695
STATE OF ISRAEL	SOV	313,250,627	0.00%	7.13%	-41.34%	2,305,784,400	267
FEDERAL REPUBLIC OF NIGERIA	SOV	240,000,000	0.00%	6.67%	220.00%	457,200,000	170
KINGDOM OF THAILAND	SOV	707,171,556	-0.70%	6.54%	-14.22%	6,360,154,710	499
REPUBLIC OF THE PHILIPPINES	SOV	1,414,632,499	0.69%	6.24%	12.60%	14,972,691,099	1,316
REPUBLIC OF PANAMA	SOV	495,136,000	7.07%	-5.50%	-9.99%	2,979,341,000	468
ARAB REPUBLIC OF EGYPT	SOV	331,336,000	0.00%	4.54%	38.84%	587,453,000	160
SOCIALIST REPUBLIC OF VIETNAM	SOV	279,220,000	-1.76%	4.54%	22.76%	928,035,000	175