

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 02-12-2021)

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	12,067,450,949	-0.33%	2.36%	7.43%	192,026,776,047	6,966
UNITED MEXICAN STATES	SOV	9,065,487,775	-0.50%	0.13%	-13.79%	68,579,210,903	6,681
REPUBLIC OF KOREA	SOV	8,661,028,125	0.91%	1.36%	-9.19%	95,247,290,507	3,371
PEOPLE'S REPUBLIC OF CHINA	SOV	7,532,918,739	0.57%	-1.74%	-26.31%	76,802,404,132	4,093
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,285,626,678	-1.33%	-3.15%	-33.72%	56,831,260,327	4,896
REPUBLIC OF SOUTH AFRICA	SOV	5,668,485,066	-2.14%	-2.38%	-4.89%	51,142,025,576	5,621
REPUBLIC OF TURKEY	SOV	5,169,067,743	2.60%	8.54%	-28.99%	74,311,215,309	5,869
FRENCH REPUBLIC	SOV	4,962,325,456	0.11%	0.06%	-8.68%	40,521,961,113	1,456
RUSSIAN FEDERATION	SOV	4,751,479,667	-0.63%	2.75%	-5.30%	41,442,818,016	3,746
REPUBLIC OF INDONESIA	SOV	3,768,980,810	3.85%	6.52%	-20.48%	43,735,608,030	3,534
JAPAN	SOV	3,644,269,237	-0.26%	1.79%	-14.97%	17,725,358,077	1,906
KINGDOM OF SAUDI ARABIA	SOV	3,152,732,219	0.26%	0.29%	-4.00%	20,402,826,312	2,262
KINGDOM OF SPAIN	SOV	3,043,508,097	0.55%	-0.31%	-7.26%	31,823,518,037	1,411
COMMONWEALTH OF AUSTRALIA	SOV	2,950,316,644	0.01%	-0.94%	-18.21%	16,689,754,002	532
REPUBLIC OF COLOMBIA	SOV	2,755,260,795	0.83%	5.47%	-31.21%	22,947,557,736	2,670

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
ARAB REPUBLIC OF EGYPT	SOV	299,369,096	9.10%	13.23%	-18.83%	646,397,904	169
KINGDOM OF NORWAY	SOV	258,119,743	4.93%	4.93%	-13.84%	394,119,743	35
REPUBLIC OF INDONESIA	SOV	3,768,980,810	3.85%	6.52%	-20.48%	43,735,608,030	3,534
UKRAINE	SOV	383,008,000	-3.16%	-7.84%	-10.80%	1,522,831,745	467
REPUBLIC OF TURKEY	SOV	5,169,067,743	2.60%	8.54%	-28.99%	74,311,215,309	5,869
REPUBLIC OF SOUTH AFRICA	SOV	5,668,485,066	-2.14%	-2.38%	-4.89%	51,142,025,576	5,621
REPUBLIC OF CHILE	SOV	1,734,633,711	1.55%	2.13%	-6.45%	10,863,771,667	1,016
REPUBLIC OF CROATIA	SOV	114,690,654	-1.38%	-12.22%	-51.48%	3,225,672,126	167
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,285,626,678	-1.33%	-3.15%	-33.72%	56,831,260,327	4,896
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	SOV	1,668,640,000	1.21%	0.00%	-44.37%	10,402,020,359	397

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
ARAB REPUBLIC OF EGYPT	SOV	299,369,096	9.10%	13.23%	-18.83%	646,397,904	169
REPUBLIC OF CROATIA	SOV	114,690,654	-1.38%	-12.22%	-51.48%	3,225,672,126	167
REPUBLIC OF TURKEY	SOV	5,169,067,743	2.60%	8.54%	-28.99%	74,311,215,309	5,869
REPUBLIC OF SERBIA	SOV	65,000,000	0.00%	8.33%	-31.58%	97,000,000	15
REPUBLIC OF PANAMA	SOV	616,110,000	0.33%	8.26%	-9.94%	3,748,346,000	498
UKRAINE	SOV	383,008,000	-3.16%	-7.84%	-10.80%	1,522,831,745	467
REPUBLIC OF INDONESIA	SOV	3,768,980,810	3.85%	6.52%	-20.48%	43,735,608,030	3,534
REPUBLIC OF COLOMBIA	SOV	2,755,260,795	0.83%	5.47%	-31.21%	22,947,557,736	2,670
SULTANATE OF OMAN	SOV	304,875,000	0.00%	5.17%	11.09%	1,062,449,000	185
KINGDOM OF NORWAY	SOV	258,119,743	4.93%	4.93%	-13.84%	394,119,743	35