

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 05-07-2021)

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	11,301,991,377	1.36%	-0.05%	-4.89%	193,914,890,092	7,068
UNITED MEXICAN STATES	SOV	9,107,564,589	1.78%	5.33%	6.85%	67,855,660,497	6,516
REPUBLIC OF KOREA	SOV	8,654,331,569	0.27%	1.19%	-8.88%	96,086,667,099	3,266
PEOPLE'S REPUBLIC OF CHINA	SOV	7,561,792,826	-0.98%	5.09%	-15.32%	78,363,761,221	4,022
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,984,053,527	-0.66%	-0.79%	-0.36%	61,674,488,822	5,015
REPUBLIC OF SOUTH AFRICA	SOV	5,529,483,122	0.00%	4.07%	16.26%	50,591,674,479	5,244
REPUBLIC OF TURKEY	SOV	5,153,144,565	-0.66%	-7.72%	9.42%	72,161,767,542	5,602
FRENCH REPUBLIC	SOV	4,945,459,216	0.80%	0.84%	-10.73%	41,492,988,831	1,488
RUSSIAN FEDERATION	SOV	4,413,298,000	0.16%	-4.56%	2.65%	42,247,357,185	3,630
REPUBLIC OF INDONESIA	SOV	4,235,698,671	0.06%	12.62%	28.72%	45,171,618,146	3,328
JAPAN	SOV	3,656,172,805	0.01%	-0.83%	-0.83%	18,216,404,929	1,920
KINGDOM OF SAUDI ARABIA	SOV	3,284,960,219	0.01%	0.86%	8.45%	22,258,279,535	2,297
COMMONWEALTH OF AUSTRALIA	SOV	3,011,533,270	0.00%	-0.83%	-6.66%	17,241,654,557	548
REPUBLIC OF COLOMBIA	SOV	2,957,066,173	3.56%	-0.31%	28.48%	24,526,186,030	2,798
KINGDOM OF SPAIN	SOV	2,880,010,259	0.48%	0.37%	-14.25%	32,160,115,104	1,414

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
STATE OF ISRAEL	SOV	391,461,545	-4.51%	-4.51%	-31.42%	2,665,431,421	279
REPUBLIC OF COLOMBIA	SOV	2,957,066,173	3.56%	-0.31%	28.48%	24,526,186,030	2,798
KINGDOM OF BAHRAIN	SOV	305,331,585	3.39%	3.48%	2.17%	1,002,705,493	326
REPUBLIC OF CROATIA	SOV	108,003,641	2.86%	2.75%	-28.43%	2,946,711,771	132
UNITED MEXICAN STATES	SOV	9,107,564,589	1.78%	5.33%	6.85%	67,855,660,497	6,516
ARGENTINE REPUBLIC	SOV	491,522,000	1.65%	10.45%	-62.07%	2,282,945,320	828
STATE OF QATAR	SOV	1,826,851,458	1.56%	2.40%	0.96%	12,361,408,532	973
REPUBLIC OF ITALY	SOV	11,301,991,377	1.36%	-0.05%	-4.89%	193,914,890,092	7,068
MALAYSIA	SOV	2,010,889,107	-1.33%	-6.03%	-7.32%	25,588,155,239	1,547
UNITED STATES OF AMERICA	SOV	1,018,381,987	1.17%	2.19%	-39.29%	1,721,642,325	52

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	2,284,278,831	0.28%	17.50%	64.17%	11,180,657,410	1,438
REPUBLIC OF PANAMA	SOV	590,525,000	1.06%	13.87%	-2.80%	3,481,957,000	486
REPUBLIC OF INDONESIA	SOV	4,235,698,671	0.06%	12.62%	28.72%	45,171,618,146	3,328
REPUBLIC OF POLAND	SOV	302,657,867	0.55%	12.17%	-31.39%	1,550,818,779	221
ARGENTINE REPUBLIC	SOV	491,522,000	1.65%	10.45%	-62.07%	2,282,945,320	828
REPUBLIC OF TURKEY	SOV	5,153,144,565	-0.66%	-7.72%	9.42%	72,161,767,542	5,602
MALAYSIA	SOV	2,010,889,107	-1.33%	-6.03%	-7.32%	25,588,155,239	1,547
UKRAINE	SOV	302,908,000	0.07%	5.98%	-8.71%	1,744,436,238	518
UNITED MEXICAN STATES	SOV	9,107,564,589	1.78%	5.33%	6.85%	67,855,660,497	6,516
PEOPLE'S REPUBLIC OF CHINA	SOV	7,561,792,826	-0.98%	5.09%	-15.32%	78,363,761,221	4,022