



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 05-28-2021)

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	11,497,106,770	-0.13%	3.11%	-4.71%	191,678,020,634	6,818
UNITED MEXICAN STATES	SOV	9,540,834,092	1.17%	6.63%	13.62%	67,413,915,864	6,593
REPUBLIC OF KOREA	SOV	8,819,581,569	1.44%	2.18%	-6.76%	95,045,529,663	3,193
PEOPLE'S REPUBLIC OF CHINA	SOV	7,562,042,826	1.04%	-0.98%	-15.49%	78,146,162,746	3,968
FEDERATIVE REPUBLIC OF BRAZIL	SOV	7,014,133,471	-0.84%	-0.23%	3.08%	60,960,449,572	4,826
REPUBLIC OF SOUTH AFRICA	SOV	5,921,299,579	3.97%	7.09%	20.33%	50,200,414,112	5,129
REPUBLIC OF TURKEY	SOV	5,067,398,176	1.19%	-2.31%	10.15%	70,064,058,049	5,173
FRENCH REPUBLIC	SOV	4,955,728,754	0.19%	1.00%	-11.11%	40,249,085,751	1,417
RUSSIAN FEDERATION	SOV	4,497,088,000	0.68%	2.06%	5.20%	41,822,428,585	3,420
REPUBLIC OF INDONESIA	SOV	4,239,212,074	-0.69%	0.14%	34.51%	44,417,543,282	3,282
JAPAN	SOV	3,663,693,569	-0.28%	0.21%	-0.83%	17,927,980,932	1,885
KINGDOM OF SAUDI ARABIA	SOV	3,371,960,219	2.37%	2.66%	18.90%	22,511,735,535	2,298
COMMONWEALTH OF AUSTRALIA	SOV	3,023,088,736	0.00%	0.38%	-6.95%	16,863,110,023	541
KINGDOM OF SPAIN	SOV	2,957,902,320	-0.79%	3.20%	-14.40%	32,209,152,504	1,415
REPUBLIC OF COLOMBIA	SOV	2,937,420,378	-5.69%	2.87%	27.80%	23,426,140,945	2,758

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
ARGENTINE REPUBLIC	SOV	527,477,000	8.99%	9.09%	-58.25%	2,293,543,230	824
REPUBLIC OF CHILE	SOV	2,089,471,647	8.82%	25.14%	57.79%	12,938,138,572	1,089
REPUBLIC OF COLOMBIA	SOV	2,937,420,378	-5.69%	2.87%	27.80%	23,426,140,945	2,758
REPUBLIC OF SOUTH AFRICA	SOV	5,921,299,579	3.97%	7.09%	20.33%	50,200,414,112	5,129
KINGDOM OF SAUDI ARABIA	SOV	3,371,960,219	2.37%	2.66%	18.90%	22,511,735,535	2,298
REPUBLIC OF PERU	SOV	2,228,238,100	-2.25%	-2.18%	54.90%	11,500,424,018	1,595
REPUBLIC OF KOREA	SOV	8,819,581,569	1.44%	2.18%	-6.76%	95,045,529,663	3,193
UKRAINE	SOV	314,908,000	1.29%	4.03%	-4.19%	1,660,748,992	479
REPUBLIC OF TURKEY	SOV	5,067,398,176	1.19%	-2.31%	10.15%	70,064,058,049	5,173
UNITED MEXICAN STATES	SOV	9,540,834,092	1.17%	6.63%	13.62%	67,413,915,864	6,593

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	2,089,471,647	8.82%	25.14%	57.79%	12,938,138,572	1,089
KINGDOM OF BAHRAIN	SOV	340,231,585	-0.03%	15.20%	17.66%	990,105,493	320
UNITED STATES OF AMERICA	SOV	1,098,988,178	0.04%	9.18%	-36.05%	2,334,743,394	85
ARGENTINE REPUBLIC	SOV	527,477,000	8.99%	9.09%	-58.25%	2,293,543,230	824
REPUBLIC OF SOUTH AFRICA	SOV	5,921,299,579	3.97%	7.09%	20.33%	50,200,414,112	5,129
UNITED MEXICAN STATES	SOV	9,540,834,092	1.17%	6.63%	13.62%	67,413,915,864	6,593
REPUBLIC OF KENYA	SOV	27,600,000	0.00%	-5.15%	-5.80%	36,525,000	12
REPUBLIC OF CROATIA	SOV	110,387,410	0.38%	5.13%	-10.76%	2,931,345,964	126
PORTUGUESE REPUBLIC	SOV	427,139,339	0.01%	-5.13%	-33.83%	7,408,712,091	729
SULTANATE OF OMAN	SOV	320,400,000	0.00%	4.91%	10.65%	1,067,549,000	187