



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 08-06-2021)

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	9,928,328,811	-0.29%	-0.37%	-13.53%	188,130,506,625	6,414
UNITED MEXICAN STATES	SOV	9,421,210,445	-0.24%	-2.19%	12.29%	64,322,491,662	6,692
REPUBLIC OF KOREA	SOV	8,337,614,909	-0.63%	-0.36%	-9.57%	89,716,741,399	3,003
PEOPLE'S REPUBLIC OF CHINA	SOV	7,373,434,339	0.45%	4.49%	-17.71%	74,103,106,674	3,146
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,420,540,109	-0.53%	-3.16%	-5.81%	55,700,564,557	4,726
REPUBLIC OF SOUTH AFRICA	SOV	5,926,494,468	3.87%	5.34%	3.21%	49,341,737,496	5,173
REPUBLIC OF TURKEY	SOV	4,975,005,560	0.93%	-0.32%	3.44%	65,394,833,286	4,949
FRENCH REPUBLIC	SOV	4,859,448,864	0.11%	0.40%	-13.03%	37,703,950,419	1,334
REPUBLIC OF INDONESIA	SOV	4,270,311,866	0.16%	-1.81%	53.00%	42,334,172,132	3,147
RUSSIAN FEDERATION	SOV	4,266,848,000	-0.15%	-4.75%	-4.12%	38,518,858,841	3,334
JAPAN	SOV	3,815,413,510	-0.01%	1.02%	16.19%	17,455,576,808	1,866
KINGDOM OF SAUDI ARABIA	SOV	3,374,005,397	0.18%	-0.02%	16.13%	21,995,131,991	2,099
COMMONWEALTH OF AUSTRALIA	SOV	2,988,895,544	-0.14%	0.70%	-3.44%	16,259,066,831	505
REPUBLIC OF COLOMBIA	SOV	2,516,914,984	-2.57%	-6.26%	5.94%	22,881,938,405	2,627
REPUBLIC OF CHILE	SOV	2,398,300,347	6.66%	5.30%	75.00%	12,644,792,760	1,072

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 CHILE	SOV	2,398,300,347	6.66%	5.30%	75.00%	12,644,792,760	1,072
ARAB REPUBLIC OF EGYPT	SOV	331,336,000	4.54%	7.95%	38.81%	592,453,000	161
REPUBLIC OF SOUTH AFRICA	SOV	5,926,494,468	3.87%	5.34%	3.21%	49,341,737,496	5,173
STATE OF ISRAEL	SOV	302,400,627	3.42%	3.51%	-43.15%	2,314,931,070	264
REPUBLIC OF COLOMBIA	SOV	2,516,914,984	-2.57%	-6.26%	5.94%	22,881,938,405	2,627
REPUBLIC OF PERU	SOV	1,964,558,568	-2.19%	-12.58%	34.67%	10,746,476,797	1,444
UKRAINE	SOV	279,832,817	-2.11%	-6.60%	-13.78%	1,697,943,817	463
ARGENTINE REPUBLIC	SOV	517,498,542	-1.90%	-7.51%	0.00%	2,542,324,183	884
REPUBLIC OF THE PHILIPPINES	SOV	1,355,481,773	1.80%	0.91%	5.87%	14,805,124,099	1,300
UNITED STATES OF AMERICA	SOV	997,177,104	1.55%	7.92%	-14.36%	2,158,080,385	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
FEDERAL REPUBLIC OF NIGERIA	SOV	225,000,000	0.00%	200.00%	200.00%	408,600,000	122
REPUBLIC OF PERU	SOV	1,964,558,568	-2.19%	-12.58%	34.67%	10,746,476,797	1,444
KINGDOM OF SPAIN	SOV	2,332,278,057	-0.05%	-12.22%	-33.97%	28,182,182,809	1,247
ARAB REPUBLIC OF EGYPT	SOV	331,336,000	4.54%	7.95%	38.81%	592,453,000	161
UNITED STATES OF AMERICA	SOV	997,177,104	1.55%	7.92%	-14.36%	2,158,080,385	73
ARGENTINE REPUBLIC	SOV	517,498,542	-1.90%	-7.51%	0.00%	2,542,324,183	884
UKRAINE	SOV	279,832,817	-2.11%	-6.60%	-13.78%	1,697,943,817	463
REPUBLIC OF COLOMBIA	SOV	2,516,914,984	-2.57%	-6.26%	5.94%	22,881,938,405	2,627
REPUBLIC OF SOUTH AFRICA	SOV	5,926,494,468	3.87%	5.34%	3.21%	49,341,737,496	5,173
REPUBLIC OF CHILE	SOV	2,398,300,347	6.66%	5.30%	75.00%	12,644,792,760	1,072