



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 09-10-2021)

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	10,048,696,545	1.78%	-0.22%	-14.07%	189,194,098,208	6,438
UNITED MEXICAN STATES	SOV	9,268,148,668	-1.63%	-2.41%	11.44%	67,063,471,661	6,961
REPUBLIC OF KOREA	SOV	8,551,764,909	-0.38%	3.46%	-6.25%	90,281,210,663	3,070
PEOPLE'S REPUBLIC OF CHINA	SOV	7,470,484,339	-1.48%	1.37%	-18.78%	74,599,071,929	3,160
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,534,294,624	3.67%	0.02%	-4.38%	58,199,732,154	4,848
REPUBLIC OF SOUTH AFRICA	SOV	5,769,249,468	-0.40%	-1.83%	-3.65%	49,814,092,731	5,313
FRENCH REPUBLIC	SOV	4,850,291,557	-0.43%	-0.23%	-13.27%	37,802,758,872	1,347
REPUBLIC OF TURKEY	SOV	4,728,399,173	0.60%	-2.69%	-0.32%	65,311,574,835	4,962
RUSSIAN FEDERATION	SOV	4,391,197,773	0.35%	1.97%	-4.52%	39,053,815,841	3,501
REPUBLIC OF INDONESIA	SOV	4,336,655,866	1.19%	1.03%	44.57%	43,554,664,324	3,131
JAPAN	SOV	3,807,325,489	-0.70%	-0.23%	9.36%	17,894,301,332	1,890
KINGDOM OF SAUDI ARABIA	SOV	3,376,125,397	0.23%	0.19%	16.41%	22,932,645,991	2,219
COMMONWEALTH OF AUSTRALIA	SOV	2,984,305,579	-0.16%	-0.16%	-2.81%	16,333,788,820	506
REPUBLIC OF COLOMBIA	SOV	2,520,125,882	0.41%	0.50%	1.84%	24,030,309,405	2,641
REPUBLIC OF CHILE	SOV	2,477,126,611	-2.85%	0.78%	78.57%	13,001,192,024	1,054

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
UKRAINE	SOV	232,676,570	-10.11%	-11.14%	-31.20%	1,631,710,238	451
REPUBLIC OF THE PHILIPPINES	SOV	1,303,903,753	-7.73%	-4.19%	1.35%	14,821,464,727	1,315
ARAB REPUBLIC OF EGYPT	SOV	349,336,000	5.43%	5.43%	46.37%	605,453,000	162
SOCIALIST REPUBLIC OF VIETNAM	SOV	299,220,000	4.91%	3.46%	31.55%	972,035,000	190
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,534,294,624	3.67%	0.02%	-4.38%	58,199,732,154	4,848
ARGENTINE REPUBLIC	SOV	569,004,536	3.12%	5.79%	0.00%	2,536,844,183	853
REPUBLIC OF PERU	SOV	1,959,050,900	-2.98%	-1.46%	31.68%	11,790,834,797	1,432
REPUBLIC OF CHILE	SOV	2,477,126,611	-2.85%	0.78%	78.57%	13,001,192,024	1,054
UNITED STATES OF AMERICA	SOV	1,025,041,368	1.80%	2.50%	-12.39%	2,450,744,216	79
REPUBLIC OF ITALY	SOV	10,048,696,545	1.78%	-0.22%	-14.07%	189,194,098,208	6,438

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 SLOVENIA	SOV	53,043,586	-0.04%	-13.77%	-40.79%	244,375,734	38
UKRAINE	SOV	232,676,570	-10.11%	-11.14%	-31.20%	1,631,710,238	451
KINGDOM OF THAILAND	SOV	729,037,256	0.00%	9.11%	-9.82%	6,410,154,710	503
REPUBLIC OF PANAMA	SOV	516,866,000	0.00%	6.91%	5.09%	3,011,767,000	464
FEDERAL REPUBLIC OF NIGERIA	SOV	240,000,000	0.00%	6.67%	220.00%	457,200,000	170
ARGENTINE REPUBLIC	SOV	569,004,536	3.12%	5.79%	0.00%	2,536,844,183	853
ARAB REPUBLIC OF EGYPT	SOV	349,336,000	5.43%	5.43%	46.37%	605,453,000	162
REPUBLIC OF THE PHILIPPINES	SOV	1,303,903,753	-7.73%	-4.19%	1.35%	14,821,464,727	1,315
REPUBLIC OF KOREA	SOV	8,551,764,909	-0.38%	3.46%	-6.25%	90,281,210,663	3,070
SOCIALIST REPUBLIC OF VIETNAM	SOV	299,220,000	4.91%	3.46%	31.55%	972,035,000	190