

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 08-28-2020)

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	11,660,898,115	-0.16%	1.63%	3.54%	198,776,642,125	6,993
PEOPLE'S REPUBLIC OF CHINA	SOV	9,074,035,878	0.66%	0.77%	-16.67%	84,548,176,181	5,061
REPUBLIC OF KOREA	SOV	9,059,803,398	-1.49%	-2.81%	-22.02%	105,566,907,809	3,941
UNITED MEXICAN STATES	SOV	8,175,837,204	1.09%	-4.12%	-26.17%	71,179,177,223	7,325
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,653,156,619	0.02%	-6.34%	-43.80%	66,675,726,433	5,862
REPUBLIC OF SOUTH AFRICA	SOV	5,781,447,012	0.33%	0.94%	-7.81%	52,484,874,728	5,761
FRENCH REPUBLIC	SOV	5,596,620,060	0.13%	0.18%	-2.36%	43,843,076,702	1,547
REPUBLIC OF TURKEY	SOV	4,748,310,807	-0.97%	0.28%	-36.35%	84,228,643,086	6,693
RUSSIAN FEDERATION	SOV	4,511,818,000	1.19%	2.16%	-24.03%	45,994,093,077	4,038
KINGDOM OF SPAIN	SOV	3,620,637,310	0.41%	2.69%	-14.41%	34,435,796,165	1,523
JAPAN	SOV	3,480,401,000	-0.48%	3.77%	-15.76%	19,159,665,625	2,033
COMMONWEALTH OF AUSTRALIA	SOV	3,070,793,661	-0.18%	-0.77%	-20.37%	19,543,097,192	664
REPUBLIC OF INDONESIA	SOV	2,931,624,288	-0.24%	5.12%	-42.45%	43,055,325,582	3,750
KINGDOM OF SAUDI ARABIA	SOV	2,886,368,582	-0.48%	-0.51%	-2.91%	19,893,584,852	2,371
HELLENIC REPUBLIC	SOV	2,861,907,800	0.00%	4.92%	18.49%	13,060,715,604	1,943

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 PANAMA	SOV	550,105,000	-11.69%	-9.03%	1.27%	3,960,535,800	494
REPUBLIC OF CROATIA	SOV	128,898,144	9.28%	15.92%	-59.25%	3,682,603,220	208
UKRAINE	SOV	339,703,000	4.99%	4.66%	247.06%	1,336,014,000	313
REPUBLIC OF PERU	SOV	1,444,672,191	-3.58%	0.22%	-19.75%	9,410,013,733	917
MALAYSIA	SOV	2,415,155,604	-1.90%	-1.04%	-10.23%	31,237,655,042	1,981
REPUBLIC OF KOREA	SOV	9,059,803,398	-1.49%	-2.81%	-22.02%	105,566,907,809	3,941
RUSSIAN FEDERATION	SOV	4,511,818,000	1.19%	2.16%	-24.03%	45,994,093,077	4,038
UNITED MEXICAN STATES	SOV	8,175,837,204	1.09%	-4.12%	-26.17%	71,179,177,223	7,325
REPUBLIC OF TURKEY	SOV	4,748,310,807	-0.97%	0.28%	-36.35%	84,228,643,086	6,693
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	SOV	2,837,500,000	0.89%	0.89%	-7.40%	14,494,972,698	484

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 CROATIA	SOV	128,898,144	9.28%	15.92%	-59.25%	3,682,603,220	208
ARAB REPUBLIC OF EGYPT	SOV	238,650,777	-0.02%	11.68%	-28.52%	538,316,223	147
REPUBLIC OF PANAMA	SOV	550,105,000	-11.69%	-9.03%	1.27%	3,960,535,800	494
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,653,156,619	0.02%	-6.34%	-43.80%	66,675,726,433	5,862
ROMANIA	SOV	196,780,386	0.01%	5.37%	-38.88%	856,468,760	107
REPUBLIC OF INDONESIA	SOV	2,931,624,288	-0.24%	5.12%	-42.45%	43,055,325,582	3,750
HELLENIC REPUBLIC	SOV	2,861,907,800	0.00%	4.92%	18.49%	13,060,715,604	1,943
UKRAINE	SOV	339,703,000	4.99%	4.66%	247.06%	1,336,014,000	313
SOCIALIST REPUBLIC OF VIETNAM	SOV	227,460,633	0.00%	4.56%	86.07%	942,617,669	194
UNITED MEXICAN STATES	SOV	8,175,837,204	1.09%	-4.12%	-26.17%	71,179,177,223	7,325