

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 03-26-2021)

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	11,652,952,689	-0.87%	-4.15%	2.58%	189,155,071,076	6,835
REPUBLIC OF KOREA	SOV	8,803,667,569	1.42%	0.59%	-8.63%	97,697,735,333	3,304
UNITED MEXICAN STATES	SOV	8,475,476,563	-0.61%	-4.66%	-1.05%	67,092,811,362	6,680
PEOPLE'S REPUBLIC OF CHINA	SOV	7,253,158,208	2.17%	-0.32%	-20.64%	77,418,803,668	4,037
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,745,344,471	4.97%	3.98%	0.53%	61,617,071,993	5,085
REPUBLIC OF TURKEY	SOV	5,524,403,245	4.19%	9.37%	2.65%	77,935,313,479	6,216
REPUBLIC OF SOUTH AFRICA	SOV	5,267,390,579	1.99%	-3.56%	11.13%	52,990,337,801	5,780
FRENCH REPUBLIC	SOV	4,897,094,152	0.40%	-1.54%	-9.09%	41,006,740,952	1,472
RUSSIAN FEDERATION	SOV	4,435,730,667	1.77%	-2.67%	3.85%	42,065,548,599	3,714
JAPAN	SOV	3,639,501,385	-0.01%	-0.38%	-3.98%	18,209,379,549	1,915
REPUBLIC OF INDONESIA	SOV	3,566,841,731	-1.82%	-4.77%	0.83%	45,465,794,248	3,457
KINGDOM OF SAUDI ARABIA	SOV	3,153,752,850	-0.36%	1.45%	8.37%	22,056,022,312	2,363
COMMONWEALTH OF AUSTRALIA	SOV	2,990,684,666	-0.85%	1.14%	-11.12%	16,968,337,024	544
REPUBLIC OF COLOMBIA	SOV	2,978,601,173	7.77%	11.04%	5.60%	24,265,657,736	2,690
KINGDOM OF SPAIN	SOV	2,872,093,350	-1.31%	-1.73%	-13.69%	32,262,615,757	1,418

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 PERU	SOV	1,797,592,831	8.98%	7.37%	15.07%	10,256,183,118	1,136
REPUBLIC OF COLOMBIA	SOV	2,978,601,173	7.77%	11.04%	5.60%	24,265,657,736	2,690
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,745,344,471	4.97%	3.98%	0.53%	61,617,071,993	5,085
ARGENTINE REPUBLIC	SOV	404,222,000	4.71%	-12.30%	-72.85%	1,926,645,320	794
REPUBLIC OF TURKEY	SOV	5,524,403,245	4.19%	9.37%	2.65%	77,935,313,479	6,216
SULTANATE OF OMAN	SOV	299,575,000	-3.60%	-1.74%	4.95%	1,037,949,000	187
KINGDOM OF BAHRAIN	SOV	295,050,533	3.07%	5.17%	-4.59%	978,625,493	321
STATE OF QATAR	SOV	1,778,413,618	-2.61%	-1.93%	-8.26%	12,456,243,532	972
MALAYSIA	SOV	2,176,166,107	2.37%	2.65%	2.26%	26,963,207,204	1,605
SOCIALIST REPUBLIC OF VIETNAM	SOV	234,000,896	2.18%	-2.09%	15.28%	835,434,000	158

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
STATE OF ISRAEL	SOV	409,924,384	0.00%	-21.99%	-28.25%	2,690,394,260	281
ARGENTINE REPUBLIC	SOV	404,222,000	4.71%	-12.30%	-72.85%	1,926,645,320	794
REPUBLIC OF PANAMA	SOV	483,060,000	1.90%	-11.95%	-20.01%	3,448,662,000	429
REPUBLIC OF COLOMBIA	SOV	2,978,601,173	7.77%	11.04%	5.60%	24,265,657,736	2,690
REPUBLIC OF TURKEY	SOV	5,524,403,245	4.19%	9.37%	2.65%	77,935,313,479	6,216
REPUBLIC OF CROATIA	SOV	105,227,877	0.10%	-9.14%	-11.94%	2,910,833,559	132
UKRAINE	SOV	306,507,676	-0.91%	-7.83%	-22.77%	1,455,654,829	484
REPUBLIC OF PERU	SOV	1,797,592,831	8.98%	7.37%	15.07%	10,256,183,118	1,136
UNITED KINGDOM OF GREAT BRITAIN AND NORTH	SOV	1,547,140,000	0.00%	-7.28%	-45.19%	10,307,701,560	402
PORTUGUESE REPUBLIC	SOV	442,857,136	-0.19%	5.90%	-33.21%	7,453,668,457	737