



# 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](http://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 <https://www.dtcc.com/forms/dtcc-data-services-cds-kinetics>. To learn more about additional product details and the entire DTCC Data Services suite of offerings visit [www.dtccdata.com](http://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 12-10-2021)

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	10,091,391,372	1.12%	5.94%	-20.98%	191,222,555,737	6,812
UNITED MEXICAN STATES	SOV	8,650,567,946	-1.11%	-2.51%	-8.54%	66,374,379,855	6,439
REPUBLIC OF KOREA	SOV	8,564,709,862	-1.59%	-0.60%	0.44%	92,068,109,546	3,073
PEOPLE'S REPUBLIC OF CHINA	SOV	7,453,621,274	-2.65%	-8.33%	-18.13%	80,677,743,018	3,330
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,724,276,871	-2.83%	-0.42%	-16.50%	62,516,714,805	5,255
REPUBLIC OF TURKEY	SOV	5,099,289,532	-0.80%	6.50%	8.21%	67,870,075,550	5,199
FRENCH REPUBLIC	SOV	4,955,883,269	-0.47%	0.59%	-7.68%	39,550,377,698	1,559
REPUBLIC OF SOUTH AFRICA	SOV	4,726,220,468	-1.63%	-10.44%	-22.65%	51,521,073,393	5,405
RUSSIAN FEDERATION	SOV	4,137,072,773	0.20%	-0.12%	-17.77%	42,161,037,138	3,302
REPUBLIC OF INDONESIA	SOV	3,796,430,625	-2.34%	-5.24%	8.37%	44,416,184,307	3,244
JAPAN	SOV	3,766,757,578	-0.01%	0.01%	8.66%	18,282,740,249	1,920
KINGDOM OF SAUDI ARABIA	SOV	3,358,505,697	-0.93%	-0.88%	6.71%	24,256,760,337	2,223
COMMONWEALTH OF AUSTRALIA	SOV	2,937,109,934	0.00%	0.15%	-0.71%	16,647,735,417	522
REPUBLIC OF COLOMBIA	SOV	2,750,026,824	-3.03%	-2.38%	3.65%	25,333,599,437	3,101
REPUBLIC OF CHILE	SOV	2,726,878,947	-0.41%	1.58%	61.35%	14,735,784,798	1,335

## 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
HUNGARY	SOV	305,340,408	10.34%	10.90%	-25.74%	1,271,958,444	209
REPUBLIC OF COLOMBIA	SOV	2,750,026,824	-3.03%	-2.38%	3.65%	25,333,599,437	3,101
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,724,276,871	-2.83%	-0.42%	-16.50%	62,516,714,805	5,255
PEOPLE'S REPUBLIC OF CHINA	SOV	7,453,621,274	-2.65%	-8.33%	-18.13%	80,677,743,018	3,330
UKRAINE	SOV	291,239,952	-2.35%	17.29%	-28.72%	2,003,366,952	537
REPUBLIC OF INDONESIA	SOV	3,796,430,625	-2.34%	-5.24%	8.37%	44,416,184,307	3,244
ARAB REPUBLIC OF EGYPT	SOV	442,918,500	1.75%	3.41%	64.92%	1,078,194,849	244
REPUBLIC OF SOUTH AFRICA	SOV	4,726,220,468	-1.63%	-10.44%	-22.65%	51,521,073,393	5,405
KINGDOM OF BAHRAIN	SOV	374,200,533	-1.60%	-1.60%	26.98%	1,069,671,122	312
REPUBLIC OF KOREA	SOV	8,564,709,862	-1.59%	-0.60%	0.44%	92,068,109,546	3,073

## 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
UKRAINE	SOV	291,239,952	-2.35%	17.29%	-28.72%	2,003,366,952	537
HUNGARY	SOV	305,340,408	10.34%	10.90%	-25.74%	1,271,958,444	209
REPUBLIC OF SOUTH AFRICA	SOV	4,726,220,468	-1.63%	-10.44%	-22.65%	51,521,073,393	5,405
PEOPLE'S REPUBLIC OF CHINA	SOV	7,453,621,274	-2.65%	-8.33%	-18.13%	80,677,743,018	3,330
REPUBLIC OF CROATIA	SOV	116,884,196	-0.38%	8.26%	-9.75%	2,086,056,537	83
SOCIALIST REPUBLIC OF VIETNAM	SOV	308,875,000	0.00%	8.03%	25.73%	1,047,628,000	184
ARGENTINE REPUBLIC	SOV	498,004,536	-0.64%	-7.73%	-5.40%	2,811,967,183	927
REPUBLIC OF TURKEY	SOV	5,099,289,532	-0.80%	6.50%	8.21%	67,870,075,550	5,199
HELLENIC REPUBLIC	SOV	1,967,979,277	-0.52%	-6.28%	-29.50%	13,348,879,199	1,816
REPUBLIC OF ITALY	SOV	10,091,391,372	1.12%	5.94%	-20.98%	191,222,555,737	6,812