



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 <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.

DTCC's Trade Information Warehouse contains approximately 98% of all CDS trades executed globally.

Top 15 Sovereign Reference Entities by Net Notional (Week Ending 02-04-2022)

| 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 | 9,344,885,911 | -1.42% | -4.90% | -22.82% | 177,899,185,318 | 6,510 |
| UNITED MEXICAN STATES | SOV | 8,578,088,139 | 0.13% | -0.53% | -5.85% | 64,175,312,184 | 6,249 |
| REPUBLIC OF KOREA | SOV | 8,332,881,323 | -0.16% | 0.95% | -2.91% | 84,800,995,508 | 2,839 |
| PEOPLE'S REPUBLIC OF CHINA | SOV | 7,567,870,083 | 2.40% | 5.12% | 1.04% | 74,650,277,640 | 3,108 |
| FEDERATIVE REPUBLIC OF BRAZIL | SOV | 5,745,298,254 | -0.32% | -4.02% | -9.81% | 57,351,112,949 | 5,002 |
| REPUBLIC OF SOUTH AFRICA | SOV | 5,498,240,468 | 0.00% | 18.55% | -5.08% | 53,124,476,832 | 5,671 |
| FRENCH REPUBLIC | SOV | 4,939,529,618 | 1.54% | 3.05% | -0.35% | 36,974,524,616 | 1,475 |
| REPUBLIC OF TURKEY | SOV | 4,824,920,664 | -0.67% | -4.71% | -4.23% | 63,779,308,095 | 5,115 |
| RUSSIAN FEDERATION | SOV | 4,455,910,608 | -1.57% | -3.36% | -6.81% | 41,177,528,316 | 3,608 |
| REPUBLIC OF COLOMBIA | SOV | 3,688,919,103 | 0.85% | 17.76% | 35.00% | 25,462,865,535 | 3,528 |
| REPUBLIC OF INDONESIA | SOV | 3,569,715,616 | -1.87% | -2.41% | -1.64% | 40,928,324,012 | 3,105 |
| KINGDOM OF SAUDI ARABIA | SOV | 3,254,942,697 | -0.48% | -3.26% | 3.51% | 23,093,403,237 | 2,001 |
| JAPAN | SOV | 3,204,619,547 | 0.00% | -0.83% | -12.29% | 17,073,419,734 | 1,886 |
| COMMONWEALTH OF AUSTRALIA | SOV | 2,816,703,338 | 0.92% | 1.06% | -4.52% | 15,812,654,756 | 493 |
| REPUBLIC OF CHILE | SOV | 2,317,142,811 | 0.72% | -5.77% | 35.65% | 13,821,925,979 | 1,308 |

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 CROATIA | SOV | 101,527,166 | -17.37% | -6.01% | -12.70% | 1,976,271,169 | 68 |
| PORTUGUESE REPUBLIC | SOV | 447,197,960 | 13.42% | 13.45% | 4.91% | 6,029,073,356 | 605 |
| KINGDOM OF THAILAND | SOV | 669,670,000 | 6.85% | 2.75% | -6.27% | 5,806,594,710 | 422 |
| UKRAINE | SOV | 305,056,926 | -5.77% | -9.44% | -22.87% | 2,141,461,376 | 569 |
| REPUBLIC OF POLAND | SOV | 195,559,493 | 3.63% | 2.93% | -31.13% | 1,128,073,174 | 180 |
| ROMANIA | SOV | 168,591,623 | 3.46% | 7.88% | -15.02% | 815,574,061 | 101 |
| UNITED STATES OF AMERICA | SOV | 984,426,913 | 2.73% | -0.09% | -3.87% | 2,193,747,913 | 62 |
| CZECH REPUBLIC | SOV | 37,007,377 | 2.44% | 0.73% | -39.07% | 73,026,639 | 17 |
| PEOPLE'S REPUBLIC OF CHINA | SOV | 7,567,870,083 | 2.40% | 5.12% | 1.04% | 74,650,277,640 | 3,108 |
| ARGENTINE REPUBLIC | SOV | 407,890,389 | 2.37% | -23.85% | -36.49% | 2,918,180,208 | 1,048 |

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 |
|-------------------------------|------|-----------------------|----------------------------|-----------------------------|------------------------------|-------------------------|-----------|
| ARGENTINE REPUBLIC | SOV | 407,890,389 | 2.37% | -23.85% | -36.49% | 2,918,180,208 | 1,048 |
| REPUBLIC OF SOUTH AFRICA | SOV | 5,498,240,468 | 0.00% | 18.55% | -5.08% | 53,124,476,832 | 5,671 |
| REPUBLIC OF COLOMBIA | SOV | 3,688,919,103 | 0.85% | 17.76% | 35.00% | 25,462,865,535 | 3,528 |
| SOCIALIST REPUBLIC OF VIETNAM | SOV | 293,760,000 | 0.00% | 15.70% | 22.91% | 1,061,623,000 | 179 |
| PORTUGUESE REPUBLIC | SOV | 447,197,960 | 13.42% | 13.45% | 4.91% | 6,029,073,356 | 605 |
| REPUBLIC OF THE PHILIPPINES | SOV | 1,587,683,840 | -1.22% | 11.02% | 4.29% | 15,591,502,651 | 1,398 |
| UKRAINE | SOV | 305,056,926 | -5.77% | -9.44% | -22.87% | 2,141,461,376 | 569 |
| ROMANIA | SOV | 168,591,623 | 3.46% | 7.88% | -15.02% | 815,574,061 | 101 |
| STATE OF ISRAEL | SOV | 211,343,327 | 0.00% | -7.10% | -59.78% | 1,897,621,658 | 237 |
| REPUBLIC OF CROATIA | SOV | 101,527,166 | -17.37% | -6.01% | -12.70% | 1,976,271,169 | 68 |