



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 03-04-2022)

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 KOREA	SOV	9,293,240,231	5.47%	11.52%	5.64%	87,205,378,508	3,000
REPUBLIC OF ITALY	SOV	9,245,325,526	-2.32%	-1.07%	-23.81%	179,004,173,599	6,646
PEOPLE'S REPUBLIC OF CHINA	SOV	8,621,653,727	6.32%	13.92%	22.29%	81,923,649,228	3,415
UNITED MEXICAN STATES	SOV	8,612,435,278	-0.04%	0.40%	-0.72%	64,781,035,474	6,519
FEDERATIVE REPUBLIC OF BRAZIL	SOV	5,893,567,277	2.02%	2.58%	-10.71%	58,007,235,786	5,123
REPUBLIC OF TURKEY	SOV	5,215,275,799	2.86%	8.09%	6.61%	65,282,810,534	5,401
FRENCH REPUBLIC	SOV	4,992,911,683	2.24%	1.08%	0.28%	37,737,266,972	1,505
REPUBLIC OF SOUTH AFRICA	SOV	4,838,390,469	-15.28%	-12.00%	-6.42%	53,006,843,716	5,720
REPUBLIC OF INDONESIA	SOV	3,594,721,216	-1.19%	0.70%	-0.76%	41,202,950,762	3,222
REPUBLIC OF COLOMBIA	SOV	3,450,089,606	-3.21%	-6.47%	28.05%	25,280,760,007	3,577
KINGDOM OF SAUDI ARABIA	SOV	3,307,276,697	0.05%	1.61%	5.44%	23,164,121,237	1,957
JAPAN	SOV	3,226,678,537	0.33%	0.69%	-11.42%	17,320,375,826	1,905
RUSSIAN FEDERATION	SOV	3,179,422,000	-10.47%	-28.65%	-27.37%	39,734,635,829	3,846
COMMONWEALTH OF AUSTRALIA	SOV	2,882,180,123	0.21%	2.32%	-3.09%	16,055,710,489	504
KINGDOM OF SPAIN	SOV	2,434,121,938	-0.03%	6.11%	-18.06%	27,099,248,905	1,192

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 FINLAND	SOV	844,740,000	37.27%	37.20%	29.45%	1,584,174,427	98
SLOVAK REPUBLIC	SOV	120,854,547	32.82%	61.28%	60.64%	332,775,070	63
REPUBLIC OF CROATIA	SOV	138,271,569	21.06%	36.19%	16.06%	1,938,787,694	68
REPUBLIC OF SOUTH AFRICA	SOV	4,838,390,469	-15.28%	-12.00%	-6.42%	53,006,843,716	5,720
KINGDOM OF SWEDEN	SOV	926,000,000	13.48%	13.48%	6.65%	1,324,500,000	53
REPUBLIC OF SERBIA	SOV	44,500,000	11.25%	11.25%	-31.54%	54,500,000	15
RUSSIAN FEDERATION	SOV	3,179,422,000	-10.47%	-28.65%	-27.37%	39,734,635,829	3,846
REPUBLIC OF LITHUANIA	SOV	103,305,535	-7.09%	18.94%	-14.82%	180,280,227	35
PEOPLE'S REPUBLIC OF CHINA	SOV	8,621,653,727	6.32%	13.92%	22.29%	81,923,649,228	3,415
KINGDOM OF BELGIUM	SOV	806,375,759	6.18%	-0.80%	-21.34%	7,944,283,891	498

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
SLOVAK REPUBLIC	SOV	120,854,547	32.82%	61.28%	60.64%	332,775,070	63
REPUBLIC OF FINLAND	SOV	844,740,000	37.27%	37.20%	29.45%	1,584,174,427	98
REPUBLIC OF CROATIA	SOV	138,271,569	21.06%	36.19%	16.06%	1,938,787,694	68
RUSSIAN FEDERATION	SOV	3,179,422,000	-10.47%	-28.65%	-27.37%	39,734,635,829	3,846
REPUBLIC OF LATVIA	SOV	133,038,603	-1.69%	20.42%	-3.63%	298,982,392	38
REPUBLIC OF LITHUANIA	SOV	103,305,535	-7.09%	18.94%	-14.82%	180,280,227	35
UKRAINE	SOV	253,328,804	-3.51%	-16.96%	-21.21%	2,116,423,920	578
PEOPLE'S REPUBLIC OF CHINA	SOV	8,621,653,727	6.32%	13.92%	22.29%	81,923,649,228	3,415
KINGDOM OF SWEDEN	SOV	926,000,000	13.48%	13.48%	6.65%	1,324,500,000	53
REPUBLIC OF SOUTH AFRICA	SOV	4,838,390,469	-15.28%	-12.00%	-6.42%	53,006,843,716	5,720