

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 10-09-2020)

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	11,880,209,063	0.90%	1.59%	9.72%	193,501,294,217	6,937
PEOPLE'S REPUBLIC OF CHINA	SOV	9,216,492,420	4.25%	0.20%	-12.84%	87,210,200,908	4,968
REPUBLIC OF KOREA	SOV	8,986,381,432	0.35%	-1.48%	-20.04%	101,213,246,373	3,629
UNITED MEXICAN STATES	SOV	8,746,920,508	0.76%	5.17%	-17.73%	71,997,774,737	7,487
FEDERATIVE REPUBLIC OF BRAZIL	SOV	7,037,806,151	2.14%	2.98%	-38.70%	65,062,814,365	5,841
REPUBLIC OF SOUTH AFRICA	SOV	6,405,272,504	4.10%	6.97%	4.43%	54,225,753,584	5,939
FRENCH REPUBLIC	SOV	5,587,626,306	0.16%	-0.09%	2.96%	42,794,850,345	1,502
RUSSIAN FEDERATION	SOV	4,783,207,593	4.60%	4.00%	-17.23%	46,402,905,391	4,192
REPUBLIC OF TURKEY	SOV	4,667,727,437	5.91%	-1.60%	-33.39%	79,498,781,043	6,483
JAPAN	SOV	3,397,199,615	0.00%	-2.42%	-17.95%	18,601,392,800	1,999
KINGDOM OF SPAIN	SOV	3,196,021,446	0.38%	-11.47%	-17.04%	32,921,405,068	1,489
REPUBLIC OF INDONESIA	SOV	3,170,861,774	4.72%	5.70%	-35.29%	43,899,209,139	3,786
KINGDOM OF SAUDI ARABIA	SOV	3,023,716,582	6.14%	4.26%	-3.77%	21,035,392,686	2,435
COMMONWEALTH OF AUSTRALIA	SOV	2,927,785,106	2.46%	-4.65%	-19.28%	18,011,992,114	611
HELLENIC REPUBLIC	SOV	2,902,147,800	-0.59%	-0.42%	10.55%	14,015,445,268	2,004

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
ARGENTINE REPUBLIC	SOV	230,360,887	56.92%	0.00%	-91.29%	519,040,887	133
UKRAINE	SOV	346,296,000	7.66%	2.40%	144.48%	1,427,376,000	358
KINGDOM OF SAUDI ARABIA	SOV	3,023,716,582	6.14%	4.26%	-3.77%	21,035,392,686	2,435
REPUBLIC OF TURKEY	SOV	4,667,727,437	5.91%	-1.60%	-33.39%	79,498,781,043	6,483
REPUBLIC OF COLOMBIA	SOV	2,555,316,273	4.99%	3.26%	-38.76%	23,508,880,678	2,963
REPUBLIC OF INDONESIA	SOV	3,170,861,774	4.72%	5.70%	-35.29%	43,899,209,139	3,786
RUSSIAN FEDERATION	SOV	4,783,207,593	4.60%	4.00%	-17.23%	46,402,905,391	4,192
PEOPLE'S REPUBLIC OF CHINA	SOV	9,216,492,420	4.25%	0.20%	-12.84%	87,210,200,908	4,968
REPUBLIC OF CHILE	SOV	1,531,889,647	4.21%	10.43%	12.71%	10,630,235,712	979
REPUBLIC OF SOUTH AFRICA	SOV	6,405,272,504	4.10%	6.97%	4.43%	54,225,753,584	5,939

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 KAZAKHSTAN	SOV	186,784,162	0.00%	46.40%	35.85%	978,244,278	167
ORIENTAL REPUBLIC OF URUGUAY	SOV	55,000,000	0.00%	-32.64%	-53.98%	86,250,000	15
KINGDOM OF BELGIUM	SOV	954,323,982	0.83%	-25.35%	-21.93%	10,015,980,544	545
CZECH REPUBLIC	SOV	66,373,418	0.68%	-24.99%	-56.82%	132,793,756	26
REPUBLIC OF LITHUANIA	SOV	108,504,642	0.21%	-21.10%	-32.93%	274,100,543	42
REPUBLIC OF SLOVENIA	SOV	71,558,249	0.23%	-20.12%	-44.99%	286,353,395	47
REPUBLIC OF POLAND	SOV	353,275,054	0.40%	-19.69%	-22.21%	1,875,662,754	272
REPUBLIC OF PERU	SOV	1,716,518,464	2.90%	15.38%	4.04%	9,883,619,511	959
REPUBLIC OF LATVIA	SOV	127,929,124	0.06%	-13.64%	-21.86%	419,368,463	52
IRELAND	SOV	704,166,685	0.04%	13.06%	-0.58%	3,583,343,146	284