

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 10-23-2020)

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	12,092,771,590	-1.60%	4.44%	13.65%	197,183,251,784	7,071
PEOPLE'S REPUBLIC OF CHINA	SOV	9,141,420,659	0.42%	4.48%	-10.61%	83,690,884,654	4,787
UNITED MEXICAN STATES	SOV	8,961,551,428	2.15%	2.14%	-15.14%	72,124,868,706	7,229
REPUBLIC OF KOREA	SOV	8,870,824,432	-0.34%	-1.44%	-21.59%	100,989,117,361	3,636
FEDERATIVE REPUBLIC OF BRAZIL	SOV	6,893,246,669	-2.30%	0.54%	-35.89%	64,753,680,733	5,645
REPUBLIC OF SOUTH AFRICA	SOV	6,200,042,504	-0.73%	4.59%	0.89%	54,416,532,858	5,874
FRENCH REPUBLIC	SOV	5,515,147,290	0.21%	-1.45%	1.93%	42,708,811,752	1,474
RUSSIAN FEDERATION	SOV	4,846,186,534	0.43%	6.76%	-14.69%	45,799,173,191	4,125
REPUBLIC OF TURKEY	SOV	4,614,716,185	0.56%	-0.03%	-29.72%	81,259,999,050	6,615
JAPAN	SOV	3,396,909,447	0.00%	0.39%	-18.36%	18,700,294,042	2,005
REPUBLIC OF INDONESIA	SOV	3,370,869,228	2.55%	9.33%	-33.90%	43,563,376,686	3,702
KINGDOM OF SPAIN	SOV	3,218,339,071	0.66%	1.49%	-16.64%	33,168,710,812	1,534
COMMONWEALTH OF AUSTRALIA	SOV	2,927,856,083	0.01%	3.92%	-18.69%	17,979,863,091	603
KINGDOM OF SAUDI ARABIA	SOV	2,880,271,582	-1.23%	2.51%	-8.87%	20,823,869,912	2,412
HELLENIC REPUBLIC	SOV	2,824,447,800	0.00%	-3.09%	9.39%	13,461,666,710	1,943

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
STATE OF KUWAIT	SOV	90,500,000	-9.95%	-9.95%	-10.84%	140,500,000	10
ARGENTINE REPUBLIC	SOV	263,613,887	7.49%	140.30%	-90.18%	759,793,887	182
KINGDOM OF NORWAY	SOV	321,000,000	6.64%	6.64%	1.52%	482,843,400	38
FEDERAL REPUBLIC OF GERMANY	SOV	2,264,941,222	6.01%	18.95%	-20.01%	12,796,958,057	500
REPUBLIC OF PERU	SOV	1,626,179,499	-5.92%	-1.48%	-2.19%	9,822,012,134	941
REPUBLIC OF FINLAND	SOV	405,520,021	5.28%	6.72%	-3.19%	961,117,093	75
REPUBLIC OF CHILE	SOV	1,610,794,647	4.10%	18.82%	14.23%	10,854,812,843	1,005
HUNGARY	SOV	411,186,440	-3.61%	-3.61%	-12.46%	2,049,185,422	321
REPUBLIC OF CROATIA	SOV	110,785,724	-3.06%	-4.78%	-59.39%	3,421,282,762	196
KINGDOM OF SWEDEN	SOV	355,900,000	2.89%	2.89%	3.22%	651,291,308	61

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	263,613,887	7.49%	140.30%	-90.18%	759,793,887	182
FEDERAL REPUBLIC OF GERMANY	SOV	2,264,941,222	6.01%	18.95%	-20.01%	12,796,958,057	500
REPUBLIC OF CHILE	SOV	1,610,794,647	4.10%	18.82%	14.23%	10,854,812,843	1,005
STATE OF KUWAIT	SOV	90,500,000	-9.95%	-9.95%	-10.84%	140,500,000	10
REPUBLIC OF INDONESIA	SOV	3,370,869,228	2.55%	9.33%	-33.90%	43,563,376,686	3,702
UKRAINE	SOV	349,236,000	-0.53%	8.58%	58.38%	1,444,076,000	380
REPUBLIC OF COLOMBIA	SOV	2,589,491,273	1.10%	7.35%	-38.43%	23,585,397,342	2,917
RUSSIAN FEDERATION	SOV	4,846,186,534	0.43%	6.76%	-14.69%	45,799,173,191	4,125
REPUBLIC OF FINLAND	SOV	405,520,021	5.28%	6.72%	-3.19%	961,117,093	75
KINGDOM OF NORWAY	SOV	321,000,000	6.64%	6.64%	1.52%	482,843,400	38