

GS Volume Turnover 2020

Rank	Top Traded GS in 2020	Years to Maturity	Outstanding Issue (PhP Bln)**	2020 Dealer Volume (PhP Bln)	2020 Investor Volume (PhP Bln)	2020 Total Traded Volume (PhP Bln)*	Turnover Ratio	Cumulative Turnover	Annualized Turnover	Volume Share	Cum. Volume Share
1	FXTN 10-64	8.45	185.00	247.89	199.74	447.63	2.42	2.42	4.15	11.24%	11.24%
2	RTB 03-10	2.54	310.83	226.92	170.42	397.34	1.28	1.70	2.19	9.98%	21.22%
3	FXTN 07-62	5.55	147.60	243.44	108.34	351.77	2.38	1.86	4.09	8.84%	30.06%
4	RTB 05-12	3.62	235.92	196.67	120.91	317.58	1.35	1.72	2.31	7.98%	38.03%
5	RTB 05-11	2.35	255.36	95.36	73.25	168.61	0.66	1.48	1.13	4.23%	42.27%
6	FXTN 20-17	10.98	255.84	54.41	100.31	154.72	0.60	1.32	1.04	3.89%	46.15%
7	FXTN 05-76	4.22	120.00	87.96	50.14	138.11	1.15	1.31	1.97	3.47%	49.62%
8	FXTN 20-23	18.50	83.78	39.89	76.88	116.76	1.39	1.31	2.39	2.93%	52.56%
9	FXTN 10-60	5.12	173.66	39.11	65.01	104.12	0.60	1.24	1.03	2.62%	55.17%
10	FXTN 07-61	4.70	73.66	64.51	39.27	103.78	1.41	1.25	2.42	2.61%	57.78%
11	FXTN 03-24	1.93	103.63	31.42	44.30	75.72	0.73	1.22	1.25	1.90%	59.68%
12	FXTN 10-63	7.65	75.21	33.91	39.95	73.85	0.98	1.21	1.68	1.85%	61.53%
13	FXTN 07-57	0.64	136.65	30.89	38.63	69.52	0.51	1.17	0.87	1.75%	63.28%
14	FXTN 05-74	1.49	120.00	29.69	39.10	68.79	0.57	1.14	0.98	1.73%	65.01%
15	FXTN 07-58	2.73	181.77	35.75	31.04	66.80	0.37	1.08	0.63	1.68%	66.69%
16	FXTN 25-11	20.13	142.56	1.37	51.01	52.38	0.37	1.04	0.63	1.32%	68.00%
17	RTB 25-01	17.25	179.13	2.32	44.08	46.40	0.26	0.99	0.44	1.17%	69.17%
18	RTB 20-01	11.59	132.68	1.50	44.86	46.35	0.35	0.96	0.60	1.16%	70.33%
19	RTB 03-09	0.87	121.77	17.77	27.92	45.69	0.38	0.94	0.64	1.15%	71.48%
20	FXTN 05-73	0.06	109.73	8.80	32.73	41.53	0.38	0.92	0.65	1.04%	72.52%
Others			2,546.54	318.49	775.57	1,094.06	0.43	0.70	0.74	27.48%	100.00%
Total			5,691.30								
Total Tradeable Amount**:			5,889.09	1,808.08	2,173.43	3,981.52	0.68	0.68	1.16		

Top 2 securities account for 21.22% of total volume with turnover of 1.70 times
 Top 10 securities account for 57.78% of total volume with turnover of 1.25 times
 Annualized Turnover Ratio for tradable ISINs is 1.16 times

*As of end-July 2020

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of June 30, 2020.

***Outstanding Issue Amounts are BTr Government Securities figures as of June 30, 2020, with reissuances and new issues on July 2020