

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	8.37	185.00	253.62	205.92	459.54	2.48	2.48	3.73	10.12%	10.12%
2	RTB 03-10	2.45	310.83	229.27	182.54	411.81	1.32	1.76	1.99	9.07%	19.19%
3	FXTN 07-62	5.46	147.60	244.44	113.49	357.93	2.42	1.91	3.64	7.88%	27.07%
4	RTB 05-12	3.53	235.92	197.36	122.50	319.87	1.36	1.76	2.03	7.04%	34.12%
5	RTB 05-13	4.95	516.31	95.28	182.60	277.88	0.54	1.31	0.81	6.12%	40.24%
6	RTB 05-11	2.26	255.36	96.70	75.53	172.22	0.67	1.21	1.01	3.79%	44.03%
7	FXTN 20-17	10.89	255.84	57.99	107.35	165.34	0.65	1.14	0.97	3.64%	47.67%
8	FXTN 05-76	4.13	120.00	88.26	50.98	139.25	1.16	1.14	1.74	3.07%	50.74%
9	FXTN 20-23	18.41	83.78	40.54	80.73	121.27	1.45	1.15	2.17	2.67%	53.41%
10	FXTN 10-60	5.03	173.66	39.17	67.48	106.66	0.61	1.11	0.92	2.35%	55.76%
11	FXTN 07-61	4.62	73.66	64.67	40.47	105.14	1.43	1.12	2.14	2.32%	58.07%
12	FXTN 07-57	0.55	136.65	37.01	55.11	92.12	0.67	1.09	1.01	2.03%	60.10%
13	FXTN 10-63	7.56	75.21	35.52	43.77	79.29	1.05	1.09	1.58	1.75%	61.85%
14	FXTN 03-24	1.84	103.63	31.83	46.04	77.87	0.75	1.08	1.13	1.71%	63.56%
15	FXTN 05-74	1.41	120.00	32.40	41.59	73.99	0.62	1.06	0.92	1.63%	65.19%
16	FXTN 07-58	2.64	181.77	36.61	34.78	71.40	0.39	1.02	0.59	1.57%	66.76%
17	FXTN 10-65	9.86	60.00	22.34	45.86	68.20	1.14	1.02	1.71	1.50%	68.26%
18	FXTN 25-11	20.04	142.56	1.46	55.41	56.87	0.40	0.99	0.60	1.25%	69.52%
19	RTB 03-09	0.78	121.77	19.78	30.79	50.57	0.42	0.97	0.62	1.11%	70.63%
20	FXTN 05-73	Matured	109.73	8.91	39.77	48.68	0.44	0.96	0.67	1.07%	71.70%
Others			2,849.79	339.90	945.06	1,284.96	0.45	0.74	0.68	28.30%	100.00%
Total			6,259.05								
Total Tradeable Amount**:			5,955.54	1,973.06	2,567.78	4,540.84	0.76	0.76	1.14		

Top 2 securities account for 19.19% of total volume with turnover of 1.76 times
 Top 10 securities account for 55.76% of total volume with turnover of 1.11 times
 Annualized Turnover Ratio for tradable ISINs is 1.14 times

*As of end-August 2020

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of July 31, 2020.

***Outstanding Issue Amounts are BTr Government Securities figures as of July 31, 2020, with reissuances and new issues on August 2020