

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	8.28	185.00	254.62	209.66	464.28	2.51	2.51	3.35	9.37%	9.37%
2	RTB 03-10	2.37	310.83	232.14	197.34	429.48	1.38	1.80	1.84	8.67%	18.04%
3	FXTN 07-62	5.38	147.60	262.18	131.36	393.54	2.67	2.00	3.55	7.94%	25.98%
4	RTB 05-13	4.87	516.34	144.01	220.88	364.90	0.71	1.42	0.94	7.36%	33.34%
5	RTB 05-12	3.45	235.92	198.22	126.95	325.17	1.38	1.42	1.84	6.56%	39.90%
6	RTB 05-11	2.18	255.36	97.13	80.15	177.28	0.69	1.31	0.93	3.58%	43.48%
7	FXTN 20-17	10.81	255.84	60.74	113.78	174.52	0.68	1.22	0.91	3.52%	47.00%
8	FXTN 05-76	4.05	120.00	88.27	55.13	143.40	1.19	1.22	1.59	2.89%	49.90%
9	FXTN 20-23	18.33	83.78	40.59	85.89	126.48	1.51	1.23	2.01	2.55%	52.45%
10	FXTN 10-60	4.95	173.66	39.20	70.44	109.64	0.63	1.19	0.84	2.21%	54.66%
11	FXTN 07-61	4.53	73.66	64.67	41.74	106.41	1.44	1.19	1.93	2.15%	56.81%
12	FXTN 07-57	0.47	136.10	40.22	63.41	103.63	0.76	1.17	1.02	2.09%	58.90%
13	FXTN 03-24	1.76	103.63	32.14	52.30	84.44	0.81	1.16	1.09	1.70%	60.61%
14	FXTN 07-58	2.56	181.77	39.20	44.54	83.74	0.46	1.11	0.61	1.69%	62.30%
15	FXTN 10-63	7.48	75.21	35.53	44.65	80.17	1.07	1.11	1.42	1.62%	63.91%
16	FXTN 10-65	9.78	60.00	22.35	54.56	76.91	1.28	1.11	1.71	1.55%	65.47%
17	FXTN 05-74	1.32	120.00	33.05	43.69	76.74	0.64	1.09	0.85	1.55%	67.01%
18	FXTN 25-11	19.96	142.56	1.56	57.15	58.70	0.41	1.06	0.55	1.18%	68.20%
19	RTB 03-09	0.70	121.77	19.78	32.79	52.57	0.43	1.04	0.58	1.06%	69.26%
20	FXTN 05-73	Matured	109.73	8.91	39.77	48.68	0.44	1.02	0.59	0.98%	70.24%
Others			2,860.15	379.87	1,094.68	1,474.54	0.52	0.80	0.69	29.76%	100.00%
Total			6,268.89								
Total Tradeable Amount**:			6,412.07	2,094.36	2,860.85	4,955.22	0.77	0.77	1.03		

Top 2 securities account for 18.04% of total volume with turnover of 1.80 times
 Top 10 securities account for 54.66% of total volume with turnover of 1.19 times
 Annualized Turnover Ratio for tradable ISINs is 1.03 times

*As of end-September 2020

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

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