

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	8.20	185.00	258.75	212.97	471.72	2.55	2.55	3.06	8.94%	8.94%
2	RTB 05-13	4.78	516.34	193.33	245.96	439.28	0.85	1.30	1.02	8.32%	17.26%
3	RTB 03-10	2.28	310.83	232.81	201.69	434.50	1.40	1.33	1.68	8.23%	25.50%
4	FXTN 07-62	5.29	147.60	285.79	141.60	427.40	2.90	1.53	3.47	8.10%	33.60%
5	RTB 05-12	3.36	235.92	198.32	131.77	330.08	1.40	1.51	1.68	6.25%	39.85%
6	RTB 05-11	2.09	255.36	101.42	85.76	187.18	0.73	1.39	0.88	3.55%	43.40%
7	FXTN 20-17	10.72	255.84	61.72	118.04	179.75	0.70	1.30	0.84	3.41%	46.80%
8	FXTN 05-76	3.96	120.00	88.27	55.15	143.41	1.20	1.29	1.43	2.72%	49.52%
9	FXTN 20-23	18.24	83.78	40.62	87.32	127.93	1.53	1.30	1.83	2.42%	51.95%
10	FXTN 10-60	4.86	173.66	42.97	75.95	118.92	0.68	1.25	0.82	2.25%	54.20%
11	FXTN 07-61	4.45	73.66	64.67	43.47	108.14	1.47	1.26	1.76	2.05%	56.25%
12	FXTN 07-57	0.38	136.10	40.32	64.53	104.85	0.77	1.23	0.92	1.99%	58.23%
13	FXTN 03-24	1.67	103.63	33.40	55.37	88.77	0.86	1.22	1.03	1.68%	59.92%
14	FXTN 07-58	2.47	181.77	39.44	46.88	86.32	0.47	1.17	0.57	1.64%	61.55%
15	FXTN 10-63	7.39	75.21	35.63	44.90	80.52	1.07	1.17	1.28	1.53%	63.08%
16	FXTN 05-74	1.24	120.00	33.07	45.58	78.65	0.66	1.15	0.79	1.49%	64.57%
17	FXTN 10-65	9.69	60.00	22.44	54.95	77.39	1.29	1.15	1.55	1.47%	66.04%
18	FXTN 25-11	19.87	142.56	1.67	59.84	61.51	0.43	1.12	0.52	1.17%	67.20%
19	RTB 03-09	0.62	121.77	19.78	33.08	52.86	0.43	1.09	0.52	1.00%	68.20%
20	RTB 25-01	16.99	179.13	2.43	46.79	49.21	0.27	1.05	0.33	0.93%	69.14%
Others			2,765.06	441.03	1,187.78	1,628.80	0.59	0.85	0.71	30.86%	100.00%
Total			6,243.20								
Total Tradeable Amount**:			6,437.43	2,237.84	3,039.36	5,277.19	0.82	0.82	0.98		

Top 2 securities account for 17.26% of total volume with turnover of 1.30 times
 Top 10 securities account for 54.20% of total volume with turnover of 1.25 times
 Annualized Turnover Ratio for tradable ISINs is 0.98 times

*As of end-October 2020

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

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