

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	RTB 05-13	4.70	516.34	232.43	262.29	494.72	0.96	0.96	1.05	8.85%	8.85%
2	FXTN 10-64	8.12	185.00	263.10	216.30	479.39	2.59	1.39	2.83	8.58%	17.42%
3	RTB 03-10	2.20	310.83	236.51	212.70	449.21	1.45	1.41	1.58	8.04%	25.46%
4	FXTN 07-62	5.21	147.60	297.73	145.56	443.30	3.00	1.61	3.28	7.93%	33.39%
5	RTB 05-12	3.28	235.92	203.63	135.06	338.69	1.44	1.58	1.57	6.06%	39.45%
6	RTB 05-11	2.01	255.36	104.88	91.46	196.35	0.77	1.45	0.84	3.51%	42.96%
7	FXTN 20-17	10.64	255.84	61.92	120.18	182.10	0.71	1.35	0.78	3.26%	46.22%
8	FXTN 10-60	4.78	233.66	60.06	86.22	146.28	0.63	1.28	0.68	2.62%	48.83%
9	FXTN 05-76	3.88	120.00	88.27	57.64	145.91	1.22	1.27	1.33	2.61%	51.44%
10	FXTN 20-23	18.16	83.78	40.66	88.84	129.50	1.55	1.28	1.69	2.32%	53.76%
11	FXTN 07-57	0.30	136.10	43.74	68.07	111.81	0.82	1.26	0.90	2.00%	55.76%
12	FXTN 07-61	4.37	73.66	64.98	44.62	109.60	1.49	1.26	1.62	1.96%	57.72%
13	FXTN 03-24	1.59	103.63	34.20	60.44	94.64	0.91	1.25	1.00	1.69%	59.41%
14	FXTN 07-58	2.39	181.77	40.06	47.48	87.53	0.48	1.20	0.53	1.57%	60.98%
15	FXTN 05-74	1.16	120.00	36.60	47.00	83.59	0.70	1.18	0.76	1.50%	62.47%
16	FXTN 10-63	7.31	75.21	35.63	45.42	81.05	1.08	1.18	1.18	1.45%	63.92%
17	FXTN 10-65	9.61	60.00	22.54	55.54	78.09	1.30	1.18	1.42	1.40%	65.32%
18	FXTN 03-25	2.78	114.05	31.07	36.38	67.45	0.59	1.16	0.65	1.21%	66.53%
19	FXTN 25-11	19.79	142.56	1.72	63.56	65.28	0.46	1.13	0.50	1.17%	67.69%
20	RTB 03-09	0.53	121.77	19.79	33.89	53.69	0.44	1.11	0.48	0.96%	68.66%
Others			2,900.15	450.48	1,301.84	1,752.32	0.60	0.88	0.66	31.34%	100.00%
Total			6,373.20								
Total Tradeable Amount**:			6,536.42	2,370.00	3,220.49	5,590.48	0.86	0.86	0.93		

Top 2 securities account for 17.42% of total volume with turnover of 1.39 times
 Top 10 securities account for 53.76% of total volume with turnover of 1.28 times
 Annualized Turnover Ratio for tradable ISINs is 0.93 times

*As of end-November 2020

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

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