

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	4.62	516.34	299.52	293.33	592.84	1.15	1.15	1.15	9.78%	9.78%
2	FXTN 10-64	8.03	185.00	265.82	222.80	488.62	2.64	1.54	2.64	8.06%	17.85%
3	RTB 03-10	2.12	310.83	245.67	223.64	469.31	1.51	1.53	1.51	7.75%	25.59%
4	FXTN 07-62	5.13	147.60	307.18	159.09	466.27	3.16	1.74	3.16	7.69%	33.29%
5	RTB 05-12	3.20	235.92	206.52	139.72	346.24	1.47	1.69	1.47	5.71%	39.00%
6	RTB 05-11	1.93	255.36	105.68	95.75	201.43	0.79	1.55	0.79	3.32%	42.33%
7	FXTN 20-17	10.55	255.84	62.71	128.45	191.16	0.75	1.45	0.75	3.15%	45.48%
8	FXTN 10-60	4.69	238.66	85.11	101.50	186.61	0.78	1.37	0.78	3.08%	48.56%
9	FXTN 05-76	3.80	120.00	89.17	57.95	147.12	1.23	1.36	1.23	2.43%	50.99%
10	FXTN 20-23	18.08	83.78	40.68	89.47	130.15	1.55	1.37	1.55	2.15%	53.14%
11	FXTN 03-25	2.69	148.88	60.82	58.88	119.71	0.80	1.34	0.80	1.98%	55.11%
12	FXTN 07-57	0.22	136.10	43.75	71.57	115.33	0.85	1.31	0.85	1.90%	57.01%
13	FXTN 07-61	4.28	73.66	64.99	44.78	109.77	1.49	1.32	1.49	1.81%	58.83%
14	FXTN 03-24	1.51	103.63	35.69	63.50	99.18	0.96	1.30	0.96	1.64%	60.46%
15	FXTN 07-58	2.30	181.77	40.61	49.94	90.55	0.50	1.25	0.50	1.49%	61.96%
16	FXTN 05-74	1.07	120.00	40.31	47.93	88.23	0.74	1.23	0.74	1.46%	63.41%
17	FXTN 10-63	7.23	75.21	35.70	48.56	84.25	1.12	1.23	1.12	1.39%	64.80%
18	FXTN 10-65	9.53	60.00	22.55	55.82	78.37	1.31	1.23	1.31	1.29%	66.10%
19	FXTN 25-11	19.70	142.56	1.83	67.29	69.12	0.48	1.20	0.48	1.14%	67.24%
20	TBILL 05.05.21	0.34	27.00	30.00	33.34	63.34	2.35	1.21	2.35	1.05%	68.28%
Others			3,011.27	495.38	1,426.48	1,921.87	0.64	0.94	0.64	31.72%	100.00%
Total			6,429.40								
Total Tradeable Amount**:			6,650.97	2,579.67	3,479.80	6,059.47	0.91	0.91	0.91		

Top 2 securities account for 17.85% of total volume with turnover of 1.54 times
 Top 10 securities account for 53.14% of total volume with turnover of 1.37 times
 Annualized Turnover Ratio for tradable ISINs is 0.91 times

*As of end-December 2020

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

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