

GS Volume Turnover 2021

Rank	Top Traded GS in 2021	Years to Maturity	Outstanding Issue (PhP Bln)***	2021 Dealer Volume (PhP Bln)	2021 Investor Volume (PhP Bln)	2021 Total Traded Volume (PhP Bln)*	Turnover Ratio	Cumulative Turnover	Annualized Turnover	Volume Share	Cum. Volume Share
1	RTB 05-13	4.45	516.34	96.00	36.34	132.34	0.26	0.26	1.54	12.62%	12.62%
2	FXTN 10-60	4.53	288.66	53.66	28.51	82.17	0.28	0.27	1.71	7.83%	20.45%
3	FXTN 10-61	6.18	144.94	39.68	24.65	64.34	0.44	0.29	2.66	6.13%	26.58%
4	FXTN 03-25	2.53	148.88	16.95	34.13	51.08	0.34	0.30	2.06	4.87%	31.45%
5	FXTN 10-65	9.36	90.00	16.83	19.68	36.52	0.41	0.31	2.43	3.48%	34.93%
6	TBILL 06.30.21	0.33	24.00	15.46	20.08	35.55	1.48	0.33	8.89	3.39%	38.32%
7	TBILL 06.02.21	0.26	29.00	14.95	20.34	35.28	1.22	0.35	7.30	3.36%	41.69%
8	FXTN 07-62	4.96	147.60	24.71	10.21	34.93	0.24	0.34	1.42	3.33%	45.01%
9	RTB 03-10	1.95	310.83	10.49	20.39	30.88	0.10	0.30	0.60	2.94%	47.96%
10	TBILL 05.12.21	0.20	28.00	12.27	15.62	27.89	1.00	0.31	5.98	2.66%	50.62%
11	FXTN 10-58	1.77	56.94	9.72	15.46	25.17	0.44	0.31	2.65	2.40%	53.02%
12	FXTN 07-57	0.05	136.10	5.41	18.43	23.83	0.18	0.30	1.05	2.27%	55.29%
13	TBILL 05.19.21	0.22	27.00	10.16	13.51	23.67	0.88	0.31	5.26	2.26%	57.55%
14	TBILL 05.05.21	0.18	34.00	5.76	16.86	22.62	0.67	0.32	3.99	2.16%	59.70%
15	FXTN 10-64	7.87	185.00	2.05	18.14	20.19	0.11	0.30	0.65	1.93%	61.63%
16	TBILL 01.26.22	0.91	20.00	8.61	10.18	18.79	0.94	0.30	5.64	1.79%	63.42%
17	TBILL 05.26.21	0.24	34.00	10.36	7.69	18.06	0.53	0.31	3.19	1.72%	65.14%
18	FXTN 07-58	2.14	181.77	8.65	7.56	16.21	0.09	0.29	0.54	1.55%	66.68%
19	RTB 05-11	1.76	255.36	6.01	9.36	15.37	0.06	0.27	0.36	1.47%	68.15%
20	TBILL 02.02.22	0.93	10.00	4.47	10.35	14.82	1.48	0.27	8.89	1.41%	69.56%
Others			3,889.04	97.83	221.45	319.28	0.08	0.16	0.49	30.44%	100.00%
Total			6,557.46								
Total Tradeable Amount**:			6,784.61	470.01	578.95	1,048.97	0.15	0.15	0.93		

Top 2 securities account for 20.45% of total volume with turnover of 0.27 times
 Top 10 securities account for 50.62% of total volume with turnover of 0.31 times
 Annualized Turnover Ratio for tradable ISINs is 0.93 times

*As of end-February 2021

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of January 31, 2021.

***Outstanding Issue Amounts are BTr Government Securities figures as of January 31, 2021, with reissuances and new issues on February 2021