

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	4.37	516.34	118.89	72.51	191.40	0.37	0.37	1.48	12.81%	12.81%
2	FXTN 10-61	6.10	174.94	61.51	40.23	101.74	0.58	0.42	2.33	6.81%	19.62%
3	FXTN 10-60	4.45	288.66	55.89	33.13	89.02	0.31	0.39	1.23	5.96%	25.57%
4	RTB 03-11	2.94	463.32	45.35	36.66	82.01	0.18	0.32	0.71	5.49%	31.06%
5	FXTN 03-25	2.45	148.88	20.93	41.90	62.83	0.42	0.33	1.69	4.20%	35.26%
6	FXTN 10-65	9.28	120.00	20.66	30.64	51.31	0.43	0.34	1.71	3.43%	38.70%
7	FXTN 07-62	4.88	147.60	30.57	17.85	48.41	0.33	0.34	1.31	3.24%	41.94%
8	TBILL 06.02.21	0.17	34.00	15.95	27.45	43.40	1.28	0.35	5.11	2.90%	44.84%
9	TBILL 06.30.21	0.25	31.00	16.71	26.15	42.86	1.38	0.37	5.53	2.87%	47.71%
10	RTB 03-10	1.87	310.83	11.15	26.82	37.96	0.12	0.34	0.49	2.54%	50.25%
11	TBILL 05.19.21	0.13	27.00	10.98	20.11	31.09	1.15	0.35	4.61	2.08%	52.33%
12	TBILL 05.12.21	0.12	28.00	12.27	18.38	30.65	1.09	0.35	4.38	2.05%	54.38%
13	TBILL 05.05.21	0.10	34.00	6.21	24.11	30.31	0.89	0.36	3.57	2.03%	56.41%
14	FXTN 10-58	1.68	56.94	9.72	19.91	29.63	0.52	0.37	2.08	1.98%	58.39%
15	TBILL 01.26.22	0.82	20.00	11.22	16.23	27.44	1.37	0.37	5.49	1.84%	60.23%
16	FXTN 10-64	7.79	185.00	3.54	23.76	27.30	0.15	0.36	0.59	1.83%	62.06%
17	FXTN 07-57	Matured	136.10	5.41	20.41	25.81	0.19	0.35	0.76	1.73%	63.78%
18	TBILL 05.26.21	0.15	34.00	10.55	13.10	23.65	0.70	0.35	2.78	1.58%	65.37%
19	TBILL 02.16.22	0.88	15.00	6.10	17.39	23.48	1.57	0.36	6.26	1.57%	66.94%
20	RTB 05-11	1.68	255.36	6.70	16.23	22.93	0.09	0.34	0.36	1.53%	68.47%
Others			4,033.10	132.86	338.29	471.15	0.12	0.22	0.47	31.53%	100.00%
Total			7,060.06								
Total Tradeable Amount**:			6,822.12	613.13	881.28	1,494.41	0.22	0.22	0.88		

Top 2 securities account for 19.62% of total volume with turnover of 0.42 times
 Top 10 securities account for 50.25% of total volume with turnover of 0.34 times
 Annualized Turnover Ratio for tradable ISINs is 0.88 times

*As of end-March 2021

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of February 28, 2021.

***Outstanding Issue Amounts are BTr Government Securities figures as of February 28, 2021, with reissuances and new issues on March 2021