

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	4.29	516.34	123.54	75.28	198.82	0.39	0.39	1.16	10.59%	10.59%
2	FXTN 10-61	6.01	193.94	84.01	44.45	128.46	0.66	0.46	1.99	6.84%	17.43%
3	RTB 03-11	2.86	463.32	65.77	56.27	122.03	0.26	0.38	0.79	6.50%	23.93%
4	FXTN 10-60	4.36	288.66	61.19	38.81	100.01	0.35	0.38	1.04	5.33%	29.26%
5	FXTN 03-25	2.36	148.88	21.36	43.86	65.22	0.44	0.38	1.31	3.47%	32.73%
6	FXTN 05-77	4.94	35.00	39.46	23.91	63.37	1.81	0.41	5.43	3.38%	36.11%
7	FXTN 10-65	9.20	120.00	26.71	36.26	62.97	0.52	0.42	1.57	3.35%	39.46%
8	FXTN 07-62	4.80	147.60	32.82	19.87	52.70	0.36	0.41	1.07	2.81%	42.27%
9	TBILL 06.30.21	0.17	31.00	17.50	33.92	51.41	1.66	0.43	4.98	2.74%	45.01%
10	TBILL 06.02.21	0.09	34.00	15.96	30.17	46.13	1.36	0.45	4.07	2.46%	47.46%
11	RTB 03-10	1.79	310.83	12.00	31.82	43.82	0.14	0.41	0.42	2.33%	49.80%
12	TBILL 05.12.21	0.03	28.00	12.27	20.75	33.03	1.18	0.42	3.54	1.76%	51.56%
13	TBILL 05.19.21	0.05	27.00	10.99	21.47	32.46	1.20	0.43	3.61	1.73%	53.29%
14	TBILL 05.05.21	0.01	34.00	6.21	24.25	30.46	0.90	0.43	2.69	1.62%	54.91%
15	FXTN 10-64	7.70	185.00	4.99	25.40	30.39	0.16	0.41	0.49	1.62%	56.53%
16	FXTN 10-58	1.60	56.94	9.72	20.43	30.15	0.53	0.42	1.59	1.61%	58.13%
17	TBILL 01.26.22	0.74	20.00	11.47	16.49	27.95	1.40	0.42	4.19	1.49%	59.62%
18	RTB 05-12	2.87	235.92	11.66	15.78	27.44	0.12	0.40	0.35	1.46%	61.08%
19	RTB 05-11	1.60	255.36	8.70	18.14	26.84	0.11	0.37	0.32	1.43%	62.51%
20	TBILL 06.09.21	0.11	34.00	8.05	18.29	26.34	0.77	0.38	2.32	1.40%	63.92%
Others			3,841.35	200.04	477.41	677.45	0.18	0.27	0.53	36.08%	100.00%
Total			7,007.13								
Total Tradeable Amount**:			7,203.66	784.40	1,093.04	1,877.45	0.26	0.26	0.78		

Top 2 securities account for 17.43% of total volume with turnover of 0.46 times
 Top 10 securities account for 47.46% of total volume with turnover of 0.45 times
 Annualized Turnover Ratio for tradable ISINs is 0.78 times

*As of end-April 2021

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

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