

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	4.20	516.34	132.32	82.08	214.39	0.42	0.42	1.00	9.23%	9.23%
2	RTB 03-11	2.78	463.32	99.04	79.91	178.95	0.39	0.40	0.93	7.71%	16.94%
3	FXTN 10-61	5.93	193.94	91.12	48.60	139.72	0.72	0.45	1.73	6.02%	22.96%
4	FXTN 05-77	4.86	80.00	87.15	50.74	137.89	1.72	0.54	4.14	5.94%	28.90%
5	FXTN 10-60	4.28	288.66	63.84	40.66	104.50	0.36	0.50	0.87	4.50%	33.40%
6	FXTN 03-25	2.28	148.88	22.10	47.75	69.85	0.47	0.50	1.13	3.01%	36.41%
7	FXTN 10-65	9.11	120.00	27.26	36.89	64.16	0.53	0.50	1.28	2.76%	39.18%
8	TBILL 06.30.21	0.08	31.00	17.90	37.99	55.89	1.80	0.52	4.33	2.41%	41.58%
9	FXTN 07-62	4.71	147.60	32.82	20.08	52.90	0.36	0.51	0.86	2.28%	43.86%
10	FXTN 07-64	6.90	105.00	27.96	23.31	51.27	0.49	0.51	1.17	2.21%	46.07%
11	RTB 03-10	1.70	310.83	13.54	35.11	48.65	0.16	0.46	0.38	2.10%	48.17%
12	TBILL 06.02.21	0.01	34.00	15.96	30.45	46.41	1.36	0.48	3.28	2.00%	50.16%
13	TBILL 11.03.21	0.43	26.20	12.11	25.42	37.53	1.43	0.49	3.44	1.62%	51.78%
14	FXTN 05-76	3.38	120.00	26.97	9.55	36.52	0.30	0.48	0.73	1.57%	53.35%
15	TBILL 05.12.21	Matured	28.00	12.27	20.98	33.25	1.19	0.49	2.85	1.43%	54.79%
16	FXTN 10-58	1.52	56.94	10.72	22.03	32.75	0.58	0.49	1.38	1.41%	56.20%
17	TBILL 05.19.21	Matured	27.00	10.99	21.64	32.63	1.21	0.50	2.90	1.41%	57.60%
18	RTB 05-12	2.78	235.92	11.86	19.78	31.64	0.13	0.47	0.32	1.36%	58.97%
19	FXTN 10-64	7.62	185.00	5.38	25.96	31.33	0.17	0.45	0.41	1.35%	60.31%
20	TBILL 05.05.21	Matured	34.00	6.21	24.25	30.46	0.90	0.45	2.15	1.31%	61.63%
Others			4,042.80	270.67	620.17	890.85	0.22	0.33	0.53	38.37%	100.00%
Total			7,195.43								
Total Tradeable Amount**:			7,271.44	998.19	1,323.34	2,321.54	0.32	0.32	0.77		

Top 2 securities account for 16.94% of total volume with turnover of 0.40 times
 Top 10 securities account for 46.07% of total volume with turnover of 0.51 times
 Annualized Turnover Ratio for tradable ISINs is 0.77 times

*As of end-May 2021

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of April 30, 2021.

***Outstanding Issue Amounts are BTr Government Securities figures as of April 30, 2021, with reissuances and new issues on May 2021