

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 03-11	2.69	463.32	135.58	106.78	242.36	0.52	0.52	1.05	8.22%	8.22%
2	RTB 05-13	4.12	516.34	145.10	91.37	236.47	0.46	0.49	0.92	8.02%	16.24%
3	FXTN 05-77	4.78	80.00	139.25	65.37	204.62	2.56	0.64	5.12	6.94%	23.18%
4	FXTN 10-61	5.85	228.94	110.72	56.69	167.41	0.73	0.66	1.46	5.68%	28.85%
5	FXTN 07-64	6.82	147.00	93.89	62.58	156.47	1.06	0.70	2.13	5.31%	34.16%
6	FXTN 10-60	4.20	288.66	66.63	41.84	108.47	0.38	0.65	0.75	3.68%	37.84%
7	FXTN 10-65	9.03	165.00	34.22	40.60	74.82	0.45	0.63	0.91	2.54%	40.38%
8	FXTN 03-25	2.20	148.88	22.33	50.31	72.64	0.49	0.62	0.98	2.46%	42.84%
9	FXTN 05-76	3.30	120.00	53.44	15.83	69.27	0.58	0.62	1.15	2.35%	45.19%
10	TBILL 06.30.21	Matured	31.00	18.58	41.10	59.68	1.93	0.64	3.85	2.02%	47.21%
11	RTB 03-10	1.62	310.83	13.62	41.31	54.93	0.18	0.58	0.35	1.86%	49.07%
12	FXTN 07-62	4.63	147.60	32.84	20.41	53.25	0.36	0.57	0.72	1.81%	50.88%
13	TBILL 06.02.21	Matured	34.00	15.96	30.45	46.41	1.36	0.58	2.73	1.57%	52.45%
14	TBILL 11.03.21	0.35	26.20	15.06	28.49	43.55	1.66	0.59	3.32	1.48%	53.93%
15	FXTN 10-64	7.54	185.00	7.11	28.95	36.06	0.19	0.56	0.39	1.22%	55.15%
16	FXTN 10-58	1.44	56.94	10.72	23.92	34.64	0.61	0.56	1.22	1.17%	56.33%
17	RTB 05-11	1.43	255.36	12.28	22.06	34.34	0.13	0.53	0.27	1.16%	57.49%
18	TBILL 10.27.21	0.33	23.00	13.66	20.67	34.32	1.49	0.54	2.98	1.16%	58.66%
19	RTB 05-12	2.70	235.92	12.61	21.03	33.64	0.14	0.51	0.29	1.14%	59.80%
20	TBILL 05.12.21	Matured	28.00	12.27	20.98	33.25	1.19	0.51	2.38	1.13%	60.93%
Others			3,747.85	367.42	784.83	1,152.25	0.31	0.41	0.61	39.07%	100.00%
Total			7,239.83								
Total Tradeable Amount**:			7,375.60	1,333.27	1,615.57	2,948.84	0.40	0.40	0.80		

Top 2 securities account for 16.24% of total volume with turnover of 0.49 times
 Top 10 securities account for 47.21% of total volume with turnover of 0.64 times
 Annualized Turnover Ratio for tradable ISINs is 0.80 times

*As of end-June 2021

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

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