

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	2.61	463.32	164.75	125.39	290.13	0.63	0.63	1.07	8.56%	8.56%
2	RTB 05-13	4.04	516.34	177.61	106.16	283.78	0.55	0.59	0.94	8.37%	16.93%
3	FXTN 05-77	4.69	85.00	164.20	71.17	235.38	2.77	0.76	4.75	6.94%	23.87%
4	FXTN 10-61	5.76	248.94	139.77	67.34	207.11	0.83	0.77	1.43	6.11%	29.98%
5	FXTN 07-64	6.73	229.97	123.22	77.84	201.06	0.87	0.79	1.50	5.93%	35.91%
6	FXTN 10-60	4.11	288.66	71.63	42.81	114.45	0.40	0.73	0.68	3.38%	39.29%
7	FXTN 10-65	8.95	165.00	34.67	41.60	76.27	0.46	0.71	0.79	2.25%	41.54%
8	FXTN 03-25	2.11	148.88	22.93	52.21	75.14	0.50	0.69	0.87	2.22%	43.76%
9	FXTN 05-76	3.22	120.00	57.45	17.45	74.91	0.62	0.69	1.07	2.21%	45.97%
10	TBILL 06.30.21	Matured	31.00	18.58	41.10	59.68	1.93	0.70	3.30	1.76%	47.73%
11	RTB 03-10	1.53	310.83	13.76	42.69	56.45	0.18	0.64	0.31	1.67%	49.39%
12	FXTN 07-62	4.55	147.60	33.45	21.00	54.44	0.37	0.63	0.63	1.61%	51.00%
13	TBILL 11.03.21	0.26	26.20	17.50	35.02	52.51	2.00	0.64	3.44	1.55%	52.55%
14	TBILL 06.02.21	Matured	34.00	15.96	30.45	46.41	1.36	0.65	2.34	1.37%	53.92%
15	TBILL 10.27.21	0.24	28.00	16.25	29.57	45.82	1.64	0.66	2.81	1.35%	55.27%
16	TBILL 10.20.21	0.22	23.00	15.61	27.87	43.48	1.89	0.67	3.24	1.28%	56.55%
17	TBILL 10.13.21	0.20	23.00	15.29	23.71	39.00	1.70	0.68	2.91	1.15%	57.70%
18	TBILL 10.06.21	0.18	23.00	15.67	23.07	38.74	1.68	0.68	2.89	1.14%	58.84%
19	TBILL 01.26.22	0.49	25.00	15.86	22.62	38.48	1.54	0.69	2.64	1.14%	59.98%
20	RTB 05-11	1.35	255.36	12.73	24.46	37.19	0.15	0.65	0.25	1.10%	61.08%
Others			4,116.91	404.18	915.28	1,319.46	0.32	0.47	0.55	38.92%	100.00%
Total			7,310.01								
Total Tradeable Amount**:			7,398.40	1,551.05	1,838.83	3,389.88	0.46	0.46	0.79		

Top 2 securities account for 16.93% of total volume with turnover of 0.59 times
 Top 10 securities account for 47.73% of total volume with turnover of 0.70 times
 Annualized Turnover Ratio for tradable ISINs is 0.79 times

*As of end-July 2021

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

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