

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	2.44	463.32	200.22	168.38	368.59	0.80	0.80	1.06	8.66%	8.66%
2	RTB 05-13	3.87	516.34	229.09	132.59	361.68	0.70	0.75	0.93	8.50%	17.17%
3	FXTN 07-64	6.56	260.97	170.21	108.59	278.79	1.07	0.81	1.42	6.55%	23.72%
4	FXTN 05-77	4.52	120.00	184.40	88.35	272.75	2.27	0.94	3.03	6.41%	30.13%
5	FXTN 10-61	5.59	248.94	158.23	88.05	246.28	0.99	0.95	1.32	5.79%	35.92%
6	FXTN 10-60	3.95	288.66	89.29	47.11	136.41	0.47	0.88	0.63	3.21%	39.13%
7	RTB 03-10	1.37	310.83	22.69	56.42	79.11	0.25	0.79	0.34	1.86%	40.99%
8	FXTN 03-25	1.95	148.88	23.75	54.62	78.37	0.53	0.77	0.70	1.84%	42.83%
9	FXTN 10-65	8.78	165.00	35.17	42.04	77.21	0.47	0.75	0.62	1.82%	44.65%
10	FXTN 05-76	3.05	120.00	57.69	18.18	75.87	0.63	0.75	0.84	1.78%	46.43%
11	TBILL 11.03.21	0.09	31.20	23.49	48.25	71.74	2.30	0.77	3.07	1.69%	48.11%
12	RTB 05-11	1.18	255.36	22.33	42.49	64.82	0.25	0.72	0.34	1.52%	49.64%
13	TBILL 10.27.21	0.07	28.00	21.95	42.29	64.25	2.29	0.74	3.06	1.51%	51.15%
14	TBILL 06.30.21	Matured	31.00	18.58	41.10	59.68	1.93	0.75	2.57	1.40%	52.55%
15	FXTN 10-66	9.81	154.95	29.98	27.39	57.37	0.37	0.73	0.49	1.35%	53.90%
16	FXTN 07-62	4.38	147.60	34.45	22.72	57.16	0.39	0.71	0.52	1.34%	55.24%
17	TBILL 10.20.21	0.05	23.00	17.01	36.24	53.26	2.32	0.73	3.09	1.25%	56.50%
18	TBILL 10.13.21	0.04	23.00	18.91	32.89	51.79	2.25	0.74	3.00	1.22%	57.71%
19	TBILL 10.06.21	0.02	23.00	18.46	30.63	49.09	2.13	0.75	2.85	1.15%	58.87%
20	TBILL 01.26.22	0.32	25.00	18.16	30.46	48.62	1.94	0.75	2.59	1.14%	60.01%
Others			4,227.97	518.40	1,182.75	1,701.14	0.40	0.56	0.54	39.99%	100.00%
Total			7,613.02								
Total Tradeable Amount**:			7,680.15	1,912.46	2,341.53	4,253.99	0.55	0.55	0.74		

Top 2 securities account for 17.17% of total volume with turnover of 0.75 times
 Top 10 securities account for 46.43% of total volume with turnover of 0.75 times
 Annualized Turnover Ratio for tradable ISINs is 0.74 times

*As of end-September 2021

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

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