

# 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	2.36	463.32	204.65	176.60	381.26	0.82	0.82	0.99	8.38%	8.38%
2	RTB 05-13	3.78	516.34	233.52	143.54	377.06	0.73	0.77	0.88	8.29%	16.67%
3	FXTN 07-64	6.48	260.97	176.93	115.50	292.44	1.12	0.85	1.34	6.43%	23.09%
4	FXTN 05-77	4.44	155.00	190.65	101.49	292.15	1.88	0.96	2.26	6.42%	29.51%
5	FXTN 10-61	5.51	248.94	159.72	92.07	251.79	1.01	0.97	1.21	5.53%	35.05%
6	FXTN 10-60	3.86	288.66	91.27	48.72	139.99	0.48	0.90	0.58	3.08%	38.13%
7	RTB 03-10	1.28	310.83	26.40	62.40	88.80	0.29	0.81	0.34	1.95%	40.08%
8	FXTN 03-25	1.86	148.88	25.20	56.09	81.29	0.55	0.80	0.66	1.79%	41.86%
9	TBILL 11.03.21	0.01	31.20	24.04	56.01	80.05	2.57	0.82	3.08	1.76%	43.62%
10	FXTN 10-65	8.69	165.00	35.38	43.24	78.62	0.48	0.80	0.57	1.73%	45.35%
11	FXTN 05-76	2.96	120.00	57.84	18.57	76.41	0.64	0.79	0.76	1.68%	47.03%
12	RTB 05-11	1.09	255.36	25.25	45.19	70.44	0.28	0.75	0.33	1.55%	48.58%
13	FXTN 10-66	9.73	154.95	34.70	35.13	69.83	0.45	0.73	0.54	1.53%	50.11%
14	TBILL 10.27.21	Matured	28.00	21.95	43.92	65.87	2.35	0.75	2.82	1.45%	51.56%
15	TBILL 06.30.21	Matured	31.00	18.58	41.10	59.68	1.93	0.76	2.31	1.31%	52.87%
16	FXTN 07-62	4.29	147.60	34.45	22.86	57.31	0.39	0.74	0.47	1.26%	54.13%
17	TBILL 01.26.22	0.24	30.00	19.03	36.32	55.35	1.85	0.75	2.21	1.22%	55.35%
18	TBILL 10.20.21	Matured	23.00	17.01	36.72	53.74	2.34	0.76	2.80	1.18%	56.53%
19	TBILL 10.13.21	Matured	23.00	18.91	32.96	51.86	2.25	0.77	2.71	1.14%	57.67%
20	TBILL 10.06.21	Matured	23.00	18.46	30.64	49.10	2.13	0.78	2.56	1.08%	58.75%
Others			4,260.36	561.74	1,315.15	1,876.89	0.44	0.60	0.53	41.25%	100.00%
Total			7,685.41								
Total Tradeable Amount**:			7,847.60	1,995.69	2,554.23	4,549.92	0.58	0.58	0.70		

Top 2 securities account for 16.67% of total volume with turnover of 0.77 times  
 Top 10 securities account for 45.35% of total volume with turnover of 0.80 times  
 Annualized Turnover Ratio for tradable ISINs is 0.70 times

\*As of end-October 2021

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

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