

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	2.29	463.32	208.78	183.92	392.70	0.85	0.85	0.92	8.07%	8.07%
2	RTB 05-13	3.72	516.34	234.85	146.36	381.21	0.74	0.79	0.81	7.83%	15.90%
3	FXTN 05-77	4.38	190.00	223.63	118.14	341.77	1.80	0.95	1.96	7.02%	22.92%
4	FXTN 07-64	6.42	260.97	184.81	126.02	310.83	1.19	1.00	1.30	6.39%	29.31%
5	FXTN 10-61	5.45	248.94	162.43	93.50	255.93	1.03	1.00	1.12	5.26%	34.57%
6	FXTN 10-60	3.80	288.66	91.28	49.38	140.66	0.49	0.93	0.53	2.89%	37.46%
7	RTB 03-10	1.22	310.83	30.03	69.42	99.45	0.32	0.84	0.35	2.04%	39.50%
8	FXTN 10-66	9.67	189.95	45.98	52.69	98.67	0.52	0.82	0.57	2.03%	41.53%
9	FXTN 03-25	1.80	148.88	25.90	56.78	82.68	0.56	0.80	0.61	1.70%	43.23%
10	TBILL 11.03.21	Matured	31.20	24.04	56.01	80.05	2.57	0.82	2.80	1.64%	44.87%
11	FXTN 10-65	8.63	165.00	35.43	43.57	78.99	0.48	0.80	0.52	1.62%	46.49%
12	FXTN 05-76	2.90	120.00	57.90	18.90	76.79	0.64	0.80	0.70	1.58%	48.07%
13	RTB 05-11	1.03	255.36	25.89	47.17	73.07	0.29	0.76	0.31	1.50%	49.57%
14	TBILL 10.27.21	Matured	28.00	21.95	43.92	65.87	2.35	0.77	2.57	1.35%	50.93%
15	TBILL 06.30.21	Matured	31.00	18.58	41.10	59.68	1.93	0.78	2.10	1.23%	52.15%
16	FXTN 07-62	4.23	147.60	34.50	23.29	57.78	0.39	0.76	0.43	1.19%	53.34%
17	TBILL 01.26.22	0.18	30.00	19.19	37.04	56.23	1.87	0.77	2.04	1.16%	54.50%
18	TBILL 02.16.22	0.23	25.00	15.36	40.74	56.11	2.24	0.78	2.45	1.15%	55.65%
19	TBILL 10.20.21	Matured	23.00	17.01	36.72	53.74	2.34	0.80	2.55	1.10%	56.75%
20	TBILL 10.13.21	Matured	23.00	18.91	32.96	51.86	2.25	0.80	2.46	1.07%	57.82%
Others			4,261.16	601.40	1,451.68	2,053.08	0.48	0.64	0.53	42.18%	100.00%
Total			7,758.21								
Total Tradeable Amount**:			7,928.25	2,097.86	2,769.30	4,867.16	0.61	0.61	0.67		

Top 2 securities account for 15.90% of total volume with turnover of 0.79 times
 Top 10 securities account for 44.87% of total volume with turnover of 0.82 times
 Annualized Turnover Ratio for tradable ISINs is 0.67 times

*As of end-November 2021

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

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