

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	2.19	463.32	210.02	187.72	397.73	0.86	0.86	0.86	7.67%	7.67%
2	RTB 05-13	3.62	516.34	238.87	156.47	395.34	0.77	0.81	0.77	7.63%	15.30%
3	FXTN 05-77	4.27	190.00	234.09	123.74	357.83	1.88	0.98	1.88	6.90%	22.20%
4	FXTN 07-64	6.31	260.97	188.33	128.70	317.03	1.21	1.03	1.21	6.12%	28.32%
5	FXTN 10-61	5.34	248.94	163.32	93.63	256.94	1.03	1.03	1.03	4.96%	33.27%
6	FXTN 10-60	3.69	288.66	91.49	49.99	141.48	0.49	0.95	0.49	2.73%	36.00%
7	FXTN 10-66	9.56	189.95	50.30	62.51	112.81	0.59	0.92	0.59	2.18%	38.18%
8	RTB 03-10	1.12	310.83	31.60	71.56	103.16	0.33	0.84	0.33	1.99%	40.17%
9	RTB 05-14	5.42	360.03	70.39	21.97	92.36	0.26	0.77	0.26	1.78%	41.95%
10	FXTN 03-25	1.69	148.88	25.98	58.78	84.76	0.57	0.76	0.57	1.64%	43.59%
11	TBILL 11.03.21	Matured	0.00	24.04	56.01	80.05	-	0.79	-	1.54%	45.13%
12	FXTN 10-65	8.53	165.00	35.47	43.91	79.37	0.48	0.77	0.48	1.53%	46.66%
13	RTB 05-11	0.93	255.36	26.42	51.54	77.96	0.31	0.73	0.31	1.50%	48.17%
14	FXTN 05-76	2.80	120.00	57.94	19.05	76.99	0.64	0.73	0.64	1.49%	49.65%
15	TBILL 10.27.21	Matured	0.00	21.95	43.92	65.87	-	0.75	-	1.27%	50.92%
16	TBILL 01.26.22	0.07	30.00	22.14	41.08	63.22	2.11	0.76	2.11	1.22%	52.14%
17	TBILL 06.30.21	Matured	0.00	18.58	41.10	59.68	-	0.78	-	1.15%	53.29%
18	TBILL 02.16.22	0.13	25.00	16.12	42.52	58.64	2.35	0.79	2.35	1.13%	54.42%
19	FXTN 07-62	4.13	147.60	34.75	23.72	58.47	0.40	0.77	0.40	1.13%	55.55%
20	TBILL 02.09.22	0.11	20.00	19.97	34.81	54.78	2.74	0.78	2.74	1.06%	56.61%
Others			4,119.19	658.35	1,590.89	2,249.24	0.55	0.66	0.55	43.39%	100.00%
Total			7,860.07								
Total Tradeable Amount**:			7,901.35	2,240.10	2,943.62	5,183.72	0.66	0.66	0.66		

Top 2 securities account for 15.30% of total volume with turnover of 0.81 times
 Top 10 securities account for 43.59% of total volume with turnover of 0.76 times
 Annualized Turnover Ratio for tradable ISINs is 0.66 times

*As of end-December 2021

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

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