

GS Volume Turnover 2020

Rank	Top Traded GS in 2020	Years to Maturity	Outstanding Issue (PhP Bln)**	2020 Dealer Volume (PhP Bln)	2020 Investor Volume (PhP Bln)	2020 Total Traded Volume (PhP Bln)*	Turnover Ratio	Cumulative Turnover	Annualized Turnover	Volume Share	Cum. Volume Share
1	FXTN 07-62	6.04	147.60	71.40	19.07	90.47	0.61	0.61	7.35	16.81%	16.81%
2	RTB 05-12	4.12	235.92	59.01	25.31	84.32	0.36	0.46	4.29	15.67%	32.49%
3	FXTN 10-64	8.95	140.00	31.16	18.49	49.64	0.35	0.43	4.26	9.23%	41.71%
4	RTB 05-11	2.84	255.36	19.14	13.71	32.85	0.13	0.33	1.54	6.11%	47.82%
5	FXTN 07-61	5.20	73.66	16.78	7.06	23.84	0.32	0.33	3.88	4.43%	52.25%
6	FXTN 20-23	18.99	83.78	12.12	8.54	20.66	0.25	0.32	2.96	3.84%	56.09%
7	RTB 03-08	0.19	181.93	6.26	10.72	16.98	0.09	0.29	1.12	3.16%	59.25%
8	TBILL 04.08.20	0.19	16.32	4.89	9.99	14.88	0.91	0.29	10.95	2.77%	62.01%
9	FXTN 20-17	11.47	255.84	6.53	7.90	14.44	0.06	0.25	0.68	2.68%	64.70%
10	FXTN 10-63	8.15	75.21	8.28	3.62	11.90	0.16	0.25	1.90	2.21%	66.91%
11	FXTN 03-24	2.42	103.63	3.65	7.00	10.66	0.10	0.24	1.23	1.98%	68.89%
12	TBILL 06.03.20	0.34	12.00	3.58	6.92	10.50	0.87	0.24	10.50	1.95%	70.84%
13	TBILL 07.08.20	0.44	12.00	3.25	6.63	9.88	0.82	0.25	9.88	1.84%	72.68%
14	TBILL 02.19.20	0.05	21.41	1.55	7.24	8.78	0.41	0.25	4.92	1.63%	74.31%
15	TBILL 04.22.20	0.22	12.00	2.74	5.53	8.27	0.69	0.25	8.27	1.54%	75.85%
16	TBILL 04.29.20	0.24	10.01	3.05	5.14	8.19	0.82	0.25	9.81	1.52%	77.37%
17	FXTN 05-73	0.55	109.73	2.92	4.83	7.75	0.07	0.24	0.85	1.44%	78.81%
18	FXTN 05-74	1.99	75.00	2.65	4.43	7.08	0.09	0.24	1.13	1.32%	80.12%
19	TBILL 04.15.20	0.25	6.00	1.56	5.45	7.01	1.17	0.24	14.02	1.30%	81.43%
20	TBILL 07.15.20	0.50	4.85	0.75	5.53	6.28	1.29	0.24	15.53	1.17%	82.59%
Others			3,025.39	17.49	76.17	93.66	0.03	0.11	0.37	17.41%	100.00%
Total			4,857.62								
Total Tradeable Amount**:			5,126.65	278.75	259.28	538.03	0.10	0.10	1.26		

Top 2 securities account for 32.49% of total volume with turnover of 0.46 times
 Top 10 securities account for 66.91% of total volume with turnover of 0.25 times
 Annualized Turnover Ratio for tradable ISINs is 1.26 times

*As of end-January 2020

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of December 31, 2019.

***Outstanding Issue Amounts are BTr Government Securities figures as of December 31, 2019, with reissuances and new issues on January 2020