

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	5.96	147.60	151.53	32.66	184.19	1.25	1.25	7.49	14.63%	14.63%
2	RTB 03-10	2.95	310.80	113.19	60.05	173.25	0.56	0.78	3.34	13.76%	28.39%
3	RTB 05-12	4.04	235.92	109.89	39.57	149.46	0.63	0.73	3.80	11.87%	40.27%
4	FXTN 10-64	8.87	140.00	86.10	39.52	125.62	0.90	0.76	5.38	9.98%	50.24%
5	RTB 05-11	2.76	255.36	45.94	27.96	73.89	0.29	0.65	1.74	5.87%	56.11%
6	FXTN 07-61	5.12	73.66	50.59	15.91	66.50	0.90	0.66	5.42	5.28%	61.40%
7	FXTN 20-23	18.92	83.78	25.76	21.05	46.81	0.56	0.66	3.35	3.72%	65.11%
8	RTB 03-08	0.12	181.93	7.06	26.58	33.64	0.18	0.60	1.11	2.67%	67.79%
9	FXTN 20-17	11.39	255.84	9.70	12.57	22.27	0.09	0.52	0.52	1.77%	69.56%
10	FXTN 03-24	2.35	103.63	7.92	13.56	21.48	0.21	0.50	1.24	1.71%	71.26%
11	TBILL 04.08.20	0.11	16.32	5.92	12.42	18.34	1.12	0.51	6.75	1.46%	72.72%
12	TBILL 04.22.20	0.15	12.50	5.61	11.74	17.35	1.39	0.51	8.33	1.38%	74.10%
13	FXTN 10-63	8.07	75.21	10.22	5.39	15.61	0.21	0.50	1.25	1.24%	75.34%
14	TBILL 05.06.20	0.18	15.80	4.23	11.10	15.32	0.97	0.51	5.82	1.22%	76.55%
15	FXTN 05-73	0.47	109.73	3.70	9.62	13.33	0.12	0.48	0.73	1.06%	77.61%
16	RTB 03-09	1.29	121.77	3.68	8.86	12.55	0.10	0.46	0.62	1.00%	78.61%
17	TBILL 05.20.20	0.22	15.99	3.62	8.77	12.38	0.77	0.46	4.65	0.98%	79.59%
18	FXTN 10-60	5.53	143.66	4.44	7.88	12.32	0.09	0.44	0.51	0.98%	80.57%
19	TBILL 06.03.20	0.26	12.00	3.78	8.31	12.09	1.01	0.44	6.04	0.96%	81.53%
20	TBILL 02.19.20	Matured	21.41	2.14	9.81	11.95	0.56	0.45	3.35	0.95%	82.48%
Others			2,882.16	50.57	169.96	220.53	0.08	0.24	0.46	17.52%	100.00%
Total			5,215.05								
Total Tradeable Amount**:			5,122.82	705.59	553.28	1,258.87	0.25	0.25	1.47		

Top 2 securities account for 28.39% of total volume with turnover of 0.78 times
 Top 10 securities account for 71.26% of total volume with turnover of 0.50 times
 Annualized Turnover Ratio for tradable ISINs is 1.47 times

*As of end-February 2020

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of January 31, 2020.

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