

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	5.88	147.60	199.50	48.17	247.67	1.68	1.68	6.71	14.24%	14.24%
2	RTB 03-10	2.87	310.83	154.07	89.32	243.38	0.78	1.07	3.13	14.00%	28.24%
3	FXTN 10-64	8.79	185.00	144.76	61.81	206.58	1.12	1.08	4.47	11.88%	40.12%
4	RTB 05-12	3.95	235.92	132.54	48.01	180.54	0.77	1.00	3.06	10.38%	50.51%
5	RTB 05-11	2.68	255.36	56.30	43.52	99.82	0.39	0.86	1.56	5.74%	56.25%
6	FXTN 07-61	5.04	73.66	53.10	17.51	70.61	0.96	0.87	3.83	4.06%	60.31%
7	FXTN 20-23	18.83	83.78	35.83	30.80	66.63	0.80	0.86	3.18	3.83%	64.14%
8	FXTN 20-17	11.31	255.84	13.82	24.22	38.04	0.15	0.75	0.59	2.19%	66.33%
9	RTB 03-08	0.03	121.19	7.06	30.54	37.60	0.31	0.71	1.24	2.16%	68.49%
10	FXTN 03-24	2.26	103.63	11.20	18.38	29.57	0.29	0.69	1.14	1.70%	70.19%
11	FXTN 10-63	7.98	75.21	18.73	10.08	28.81	0.38	0.68	1.53	1.66%	71.85%
12	FXTN 05-76	4.55	70.00	22.44	4.22	26.66	0.38	0.67	1.52	1.53%	73.38%
13	RTB 03-09	1.20	121.77	8.13	14.91	23.03	0.19	0.64	0.76	1.32%	74.71%
14	TBILL 04.22.20	0.06	12.50	6.12	13.08	19.20	1.54	0.64	6.14	1.10%	75.81%
15	TBILL 04.08.20	0.02	16.32	5.92	12.54	18.46	1.13	0.65	4.53	1.06%	76.87%
16	FXTN 07-57	0.97	97.58	4.48	13.89	18.38	0.19	0.63	0.75	1.06%	77.93%
17	FXTN 10-60	5.45	143.66	7.11	10.67	17.78	0.12	0.59	0.50	1.02%	78.95%
18	TBILL 05.06.20	0.10	15.80	4.28	13.10	17.37	1.10	0.60	4.40	1.00%	79.95%
19	FXTN 05-73	0.39	109.73	3.72	12.01	15.73	0.14	0.58	0.57	0.90%	80.86%
20	TBILL 06.03.20	0.18	18.00	3.91	11.41	15.32	0.85	0.58	3.40	0.88%	81.74%
Others			2,791.37	73.96	243.54	317.51	0.11	0.33	0.45	18.26%	100.00%
Total			5,244.74								
Total Tradeable Amount**:			5,448.90	966.97	771.73	1,738.70	0.32	0.32	1.28		

Top 2 securities account for 28.24% of total volume with turnover of 1.07 times
Top 10 securities account for 70.19% of total volume with turnover of 0.69 times
Annualized Turnover Ratio for tradable ISINs is 1.28 times

*As of end-March 2020

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of February 29, 2020.

***Outstanding Issue Amounts are BTr Government Securities figures as of February 29, 2020, with reissuances and new issues on March 2020