

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	RTB 03-10	2.79	310.83	171.24	110.58	281.82	0.91	0.91	2.72	12.96%	12.96%
2	FXTN 10-64	8.70	185.00	181.41	96.65	278.06	1.50	1.13	4.51	12.79%	25.75%
3	FXTN 07-62	5.80	147.60	212.77	54.75	267.52	1.81	1.29	5.44	12.31%	38.06%
4	RTB 05-12	3.87	235.92	146.67	65.06	211.74	0.90	1.18	2.69	9.74%	47.80%
5	RTB 05-11	2.60	255.36	74.19	54.56	128.74	0.50	1.03	1.51	5.92%	53.72%
6	FXTN 07-61	4.95	73.66	56.92	22.01	78.93	1.07	1.03	3.21	3.63%	57.35%
7	FXTN 20-23	18.75	83.78	37.41	37.25	74.67	0.89	1.02	2.67	3.43%	60.79%
8	FXTN 20-17	11.22	255.84	23.85	32.17	56.03	0.22	0.89	0.66	2.58%	63.36%
9	FXTN 03-24	2.18	103.63	18.04	23.49	41.52	0.40	0.86	1.20	1.91%	65.27%
10	FXTN 10-63	7.90	75.21	25.50	13.82	39.32	0.52	0.84	1.57	1.81%	67.08%
11	FXTN 05-76	4.47	70.00	28.87	10.04	38.92	0.56	0.83	1.67	1.79%	68.87%
12	RTB 03-08	Matured	121.19	7.06	31.37	38.43	0.32	0.80	0.95	1.77%	70.64%
13	FXTN 07-57	0.89	136.65	10.35	19.70	30.05	0.22	0.76	0.66	1.38%	72.02%
14	FXTN 10-60	5.36	143.66	11.51	17.24	28.75	0.20	0.73	0.60	1.32%	73.34%
15	FXTN 05-74	1.74	120.00	11.14	15.68	26.82	0.22	0.70	0.67	1.23%	74.58%
16	RTB 03-09	1.12	121.77	9.02	15.65	24.67	0.20	0.67	0.61	1.13%	75.71%
17	TBILL 07.08.20	0.19	23.73	7.61	14.99	22.60	0.95	0.68	2.86	1.04%	76.75%
18	TBILL 04.22.20	Matured	12.50	6.22	13.48	19.69	1.58	0.68	4.73	0.91%	77.66%
19	TBILL 06.03.20	0.09	18.00	4.04	14.87	18.91	1.05	0.68	3.15	0.87%	78.53%
20	TBILL 04.08.20	Matured	16.32	5.92	12.54	18.46	1.13	0.69	3.39	0.85%	79.38%
Others			2,936.43	111.93	336.41	448.34	0.15	0.41	0.46	20.62%	100.00%
Total			5,447.06								
Total Tradeable Amount**:			5,562.57	1,161.68	1,012.31	2,173.98	0.39	0.39	1.17		

Top 2 securities account for 25.75% of total volume with turnover of 1.13 times
 Top 10 securities account for 67.08% of total volume with turnover of 0.84 times
 Annualized Turnover Ratio for tradable ISINs is 1.17 times

*As of end-April 2020

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of April 30, 2020.

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