

GS Volume Turnover 2022

Rank	Top Traded GS in 2022	Years to Maturity	Outstanding Issue (PhP Bln)***	2022 Dealer Volume (PhP Bln)	2022 Investor Volume (PhP Bln)	2022 Total Traded Volume (PhP Bln)*	Turnover Ratio	Cumulative Turnover	Annualized Turnover	Volume Share	Cum. Volume Share
1	RTB 05-14	5.18	360.03	64.16	37.32	101.48	0.28	0.28	1.13	11.28%	11.28%
2	FXTN 05-77	4.02	260.16	55.89	38.13	94.02	0.36	0.32	1.45	10.45%	21.74%
3	RTB 05-15	4.93	457.80	30.06	33.91	63.96	0.14	0.24	0.56	7.11%	28.85%
4	RTB 03-11	1.94	463.32	31.63	24.30	55.93	0.12	0.20	0.48	6.22%	35.07%
5	RTB 03-10	0.87	310.83	26.10	29.28	55.38	0.18	0.20	0.71	6.16%	41.22%
6	RTB 05-13	3.37	516.34	19.62	19.47	39.09	0.08	0.17	0.30	4.35%	45.57%
7	RTB 05-11	0.68	255.36	9.26	23.69	32.95	0.13	0.17	0.52	3.66%	49.23%
8	FXTN 10-67	9.81	110.00	8.80	17.02	25.83	0.23	0.17	0.94	2.87%	52.10%
9	TBILL 05.04.22	0.09	29.00	6.09	18.32	24.40	0.84	0.18	3.37	2.71%	54.82%
10	TBILL 04.20.22	0.05	27.00	2.98	16.81	19.80	0.73	0.18	2.93	2.20%	57.02%
11	TBILL 05.11.22	0.11	29.00	3.41	14.38	17.79	0.61	0.19	2.45	1.98%	58.99%
12	TBILL 04.13.22	0.04	22.00	2.62	14.86	17.48	0.79	0.19	3.18	1.94%	60.94%
13	TBILL 05.18.22	0.13	27.00	2.26	14.37	16.63	0.62	0.20	2.46	1.85%	62.79%
14	TBILL 05.25.22	0.15	27.00	1.22	14.57	15.79	0.58	0.20	2.34	1.76%	64.54%
15	FXTN 07-65	6.37	240.59	5.22	9.95	15.17	0.06	0.19	0.25	1.69%	66.23%
16	TBILL 04.27.22	0.07	27.00	2.14	11.56	13.70	0.51	0.19	2.03	1.52%	67.75%
17	TBILL 04.06.22	0.02	22.00	1.66	10.71	12.36	0.56	0.20	2.25	1.37%	69.13%
18	RTB 05-12	1.95	235.92	4.78	7.57	12.35	0.05	0.19	0.21	1.37%	70.50%
19	FXTN 07-58	1.06	181.77	4.72	6.78	11.50	0.06	0.18	0.25	1.28%	71.78%
20	TBILL 07.06.22	0.27	10.00	2.98	7.82	10.80	1.08	0.18	4.32	1.20%	72.98%
Others			4,615.28	53.05	190.00	243.04	0.05	0.11	0.21	27.02%	100.00%
Total			8,227.39								
Total Tradeable Amount**:			8,113.05	338.64	560.81	899.46	0.11	0.11	0.44		

Top 2 securities account for 21.74% of total volume with turnover of 0.32 times
 Top 10 securities account for 57.02% of total volume with turnover of 0.18 times
 Annualized Turnover Ratio for tradable ISINs is 0.44 times

*As of end-March 2022

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of February 28, 2022.

***Outstanding Issue Amounts are BTr Government Securities figures as of February 28, 2022, with reissuances and new issues on March 2022