

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	FXTN 05-77	3.86	282.19	68.05	51.46	119.51	0.42	0.42	1.02	8.56%	8.56%
2	RTB 05-14	5.01	360.03	65.89	42.27	108.16	0.30	0.35	0.72	7.75%	16.31%
3	RTB 05-15	4.76	457.80	41.99	50.70	92.70	0.20	0.29	0.49	6.64%	22.95%
4	RTB 03-10	0.70	310.83	31.32	51.85	83.16	0.27	0.29	0.64	5.96%	28.91%
5	RTB 03-11	1.78	463.32	33.90	31.38	65.28	0.14	0.25	0.34	4.68%	33.58%
6	FXTN 10-67	9.65	162.56	19.97	40.15	60.12	0.37	0.26	0.89	4.31%	37.89%
7	RTB 05-11	0.51	255.36	12.48	43.27	55.75	0.22	0.26	0.52	3.99%	41.88%
8	FXTN 03-27	2.85	70.10	27.37	24.62	51.98	0.74	0.27	1.78	3.72%	45.61%
9	RTB 05-13	3.20	516.34	21.98	27.48	49.46	0.10	0.24	0.23	3.54%	49.15%
10	FXTN 07-65	6.21	275.59	15.75	21.47	37.22	0.14	0.23	0.32	2.67%	51.81%
11	FXTN 07-58	0.89	181.77	8.96	19.64	28.60	0.16	0.23	0.38	2.05%	53.86%
12	TBILL 05.04.22	Matured	0.00	6.09	19.15	25.24	-	0.23	-	1.81%	55.67%
13	TBILL 07.13.22	0.12	17.00	6.35	14.47	20.83	1.23	0.24	2.94	1.49%	57.16%
14	TBILL 07.06.22	0.10	15.00	3.54	16.94	20.48	1.37	0.24	3.28	1.47%	58.63%
15	TBILL 05.11.22	Matured	0.00	3.91	16.23	20.14	-	0.25	-	1.44%	60.07%
16	TBILL 04.20.22	Matured	0.00	2.98	16.86	19.85	-	0.25	-	1.42%	61.49%
17	TBILL 08.03.22	0.18	15.00	6.71	12.70	19.41	1.29	0.26	3.10	1.39%	62.88%
18	TBILL 05.18.22	Matured	0.00	2.44	16.34	18.78	-	0.27	-	1.35%	64.23%
19	TBILL 07.27.22	0.16	15.00	3.92	13.92	17.84	1.19	0.27	2.85	1.28%	65.51%
20	TBILL 05.25.22	Matured	0.00	1.83	15.95	17.78	-	0.27	-	1.27%	66.78%
Others			4,946.64	104.12	359.63	463.75	0.09	0.17	0.22	33.22%	100.00%
Total			8,344.52								
Total Tradeable Amount**:			8,635.70	489.57	906.46	1,396.04	0.16	0.16	0.39		

Top 2 securities account for 16.31% of total volume with turnover of 0.35 times
 Top 10 securities account for 51.81% of total volume with turnover of 0.23 times
 Annualized Turnover Ratio for tradable ISINs is 0.39 times

*As of end-May 2022

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of April 30, 2022.

***Outstanding Issue Amounts are BTr Government Securities figures as of April 30, 2022, with reissuances and new issues in May 2022