

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	3.78	282.19	70.70	54.13	124.84	0.44	0.44	0.88	7.91%	7.91%
2	RTB 05-14	4.93	360.03	66.46	43.44	109.90	0.31	0.37	0.61	6.96%	14.87%
3	RTB 05-15	4.68	457.80	42.16	52.71	94.87	0.21	0.30	0.41	6.01%	20.88%
4	RTB 03-10	0.62	310.83	32.17	59.56	91.73	0.30	0.30	0.59	5.81%	26.69%
5	RTB 03-11	1.69	463.32	34.60	34.75	69.34	0.15	0.26	0.30	4.39%	31.08%
6	FXTN 10-67	9.56	162.56	25.93	43.25	69.18	0.43	0.27	0.85	4.38%	35.47%
7	FXTN 03-27	2.77	70.10	33.66	33.86	67.52	0.96	0.30	1.93	4.28%	39.74%
8	RTB 05-13	3.12	516.34	25.01	36.40	61.41	0.12	0.26	0.24	3.89%	43.63%
9	RTB 05-11	0.43	255.36	12.59	47.59	60.18	0.24	0.26	0.47	3.81%	47.44%
10	FXTN 07-65	6.12	275.59	17.78	24.04	41.82	0.15	0.25	0.30	2.65%	50.09%
11	FXTN 07-58	0.81	181.77	12.14	27.38	39.52	0.22	0.25	0.43	2.50%	52.60%
12	TBILL 05.04.22	Matured	0.00	6.09	19.15	25.24	-	0.26	-	1.60%	54.20%
13	TBILL 07.13.22	0.04	17.00	6.41	18.10	24.50	1.44	0.26	2.88	1.55%	55.75%
14	TBILL 07.06.22	0.02	15.00	3.65	18.98	22.63	1.51	0.27	3.02	1.43%	57.18%
15	FXTN 03-24	0.01	103.37	2.62	18.79	21.40	0.21	0.27	0.41	1.36%	58.54%
16	TBILL 08.03.22	0.09	15.00	6.87	13.98	20.84	1.39	0.27	2.78	1.32%	59.86%
17	TBILL 05.11.22	Matured	0.00	3.91	16.23	20.14	-	0.28	-	1.28%	61.13%
18	TBILL 04.20.22	Matured	0.00	2.98	16.86	19.85	-	0.28	-	1.26%	62.39%
19	TBILL 07.27.22	0.07	15.00	3.93	15.81	19.74	1.32	0.29	2.63	1.25%	63.64%
20	FXTN 03-25	1.20	148.88	3.89	15.45	19.34	0.13	0.28	0.26	1.23%	64.87%
Others			4,769.38	116.93	437.70	554.64	0.12	0.19	0.23	35.13%	100.00%
Total			8,419.51								
Total Tradeable Amount**:			8,665.29	530.49	1,048.16	1,578.65	0.18	0.18	0.36		

Top 2 securities account for 14.87% of total volume with turnover of 0.37 times
 Top 10 securities account for 50.09% of total volume with turnover of 0.25 times
 Annualized Turnover Ratio for tradable ISINs is 0.36 times

*As of end-June 2022

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of May 31, 2022.

***Outstanding Issue Amounts are BTr Government Securities figures as of May 31, 2022, with reissuances and new issues in June 2022