

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	3.69	282.19	72.96	55.57	128.53	0.46	0.46	0.78	6.79%	6.79%
2	RTB 05-14	4.84	360.03	66.47	43.84	110.30	0.31	0.37	0.53	5.83%	12.62%
3	RTB 03-10	0.53	310.83	33.22	71.12	104.35	0.34	0.36	0.58	5.51%	18.13%
4	RTB 05-15	4.59	457.80	43.15	58.32	101.47	0.22	0.32	0.38	5.36%	23.50%
5	FXTN 10-67	9.48	162.56	29.01	47.08	76.09	0.47	0.33	0.80	4.02%	27.52%
6	RTB 03-11	1.61	463.32	34.89	39.06	73.95	0.16	0.29	0.27	3.91%	31.42%
7	FXTN 03-27	2.69	70.10	34.62	36.58	71.20	1.02	0.32	1.74	3.76%	35.19%
8	RTB 05-11	0.35	255.36	12.76	57.43	70.18	0.27	0.31	0.47	3.71%	38.89%
9	RTB 05-13	3.04	516.34	28.12	42.06	70.18	0.14	0.28	0.23	3.71%	42.60%
10	FXTN 10-68	9.90	89.89	38.84	30.13	68.98	0.77	0.29	1.32	3.64%	46.25%
11	FXTN 07-58	0.72	181.77	12.72	35.30	48.02	0.26	0.29	0.45	2.54%	48.78%
12	FXTN 07-62	3.55	207.79	26.96	19.07	46.03	0.22	0.29	0.38	2.43%	51.22%
13	FXTN 07-65	6.04	275.59	19.10	25.53	44.63	0.16	0.28	0.28	2.36%	53.58%
14	TBILL 05.04.22	Matured	0.00	6.09	19.15	25.24	-	0.29	-	1.33%	54.91%
15	FXTN 03-25	1.11	148.88	5.49	19.64	25.13	0.17	0.28	0.29	1.33%	56.24%
16	TBILL 07.13.22	Matured	0.00	6.41	18.57	24.97	-	0.29	-	1.32%	57.56%
17	TBILL 08.03.22	0.01	15.00	6.88	16.23	23.10	1.54	0.29	2.64	1.22%	58.78%
18	TBILL 07.06.22	Matured	0.00	3.65	19.40	23.05	-	0.30	-	1.22%	60.00%
19	TBILL 10.12.22	0.20	17.00	5.64	17.24	22.89	1.35	0.30	2.31	1.21%	61.20%
20	FXTN 03-24	Matured	0.00	2.62	18.79	21.40	-	0.31	-	1.13%	62.34%
Others			4,669.51	144.37	568.44	712.81	0.15	0.22	0.26	37.66%	100.00%
Total			8,483.95								
Total Tradeable Amount**:			8,766.95	633.98	1,258.53	1,892.51	0.22	0.22	0.37		

Top 2 securities account for 12.62% of total volume with turnover of 0.37 times
 Top 10 securities account for 46.25% of total volume with turnover of 0.29 times
 Annualized Turnover Ratio for tradable ISINs is 0.37 times

*As of end-July 2022

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

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