

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 03-10	0.37	310.83	36.29	99.61	135.90	0.44	0.44	0.58	5.59%	5.59%
2	FXTN 05-77	3.52	282.19	76.36	57.64	134.00	0.47	0.46	0.63	5.51%	11.10%
3	FXTN 10-68	9.74	139.89	55.00	69.11	124.10	0.89	0.54	1.18	5.10%	16.20%
4	RTB 05-15	4.43	457.80	44.15	67.46	111.61	0.24	0.42	0.33	4.59%	20.79%
5	RTB 05-14	4.67	360.03	66.54	44.78	111.32	0.31	0.40	0.41	4.58%	25.37%
6	RTB 05-11	0.18	255.36	19.81	91.23	111.05	0.43	0.40	0.58	4.57%	29.94%
7	RTB 03-11	1.44	463.32	37.11	51.03	88.14	0.19	0.36	0.25	3.62%	33.56%
8	FXTN 10-67	9.31	162.56	29.33	56.65	85.98	0.53	0.37	0.71	3.54%	37.10%
9	RTB 05-13	2.87	516.34	31.33	52.55	83.88	0.16	0.33	0.22	3.45%	40.55%
10	FXTN 03-27	2.52	70.10	38.61	39.09	77.70	1.11	0.35	1.48	3.20%	43.74%
11	FXTN 10-64	6.28	270.00	38.06	26.14	64.20	0.24	0.34	0.32	2.64%	46.38%
12	FXTN 07-58	0.56	181.77	15.98	46.22	62.20	0.34	0.34	0.46	2.56%	48.94%
13	FXTN 07-62	3.38	207.79	30.32	27.27	57.58	0.28	0.34	0.37	2.37%	51.31%
14	FXTN 25-08	13.22	208.22	19.77	32.86	52.64	0.25	0.33	0.34	2.16%	53.47%
15	RTB 05-16	5.44	420.45	24.22	27.46	51.67	0.12	0.31	0.16	2.13%	55.60%
16	FXTN 07-65	5.87	275.59	21.08	28.55	49.63	0.18	0.31	0.24	2.04%	57.64%
17	RTB 05-12	1.45	235.92	10.56	24.03	34.59	0.15	0.30	0.20	1.42%	59.06%
18	FXTN 03-01	3.35	45.00	11.46	19.77	31.23	0.69	0.30	0.93	1.28%	60.34%
19	FXTN 03-25	0.95	148.88	5.71	24.99	30.70	0.21	0.30	0.27	1.26%	61.61%
20	FXTN 05-75	0.44	76.78	3.65	23.26	26.91	0.35	0.30	0.47	1.11%	62.71%
Others			3,952.40	163.09	743.60	906.69	0.23	0.27	0.31	37.29%	100.00%
Total			9,041.20								
Total Tradeable Amount**:			8,943.23	778.43	1,653.30	2,431.72	0.27	0.27	0.36		

Top 2 securities account for 11.10% of total volume with turnover of 0.46 times
 Top 10 securities account for 43.74% of total volume with turnover of 0.35 times
 Annualized Turnover Ratio for tradable ISINs is 0.36 times

*As of end-September 2022

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

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