

GS Volume Turnover 2024

Rank	Top Traded GS in 2024	Years to Maturity	Outstanding Issue (PhP Bln)***	2024 Dealer Volume (PhP Bln)	2024 Investor Volume (PhP Bln)	2024 Total Traded Volume (PhP Bln)*	Turnover Ratio	Cumulative Turnover	Annualized Turnover	Volume Share	Cum. Volume Share
1	05-18	4.58	584.86	227.31	184.64	411.95	0.70	0.70	1.21	13.91%	13.91%
2	RTB 05-13	1.03	516.34	86.96	144.26	231.22	0.45	0.58	0.77	7.81%	21.72%
3	10-72	9.49	201.85	129.50	66.02	195.52	0.97	0.64	1.66	6.60%	28.32%
4	FXTN 10-69	8.13	263.59	106.56	34.33	140.89	0.53	0.63	0.92	4.76%	33.08%
5	FXTN 20-17	6.97	353.31	89.32	44.66	133.98	0.38	0.58	0.65	4.52%	37.60%
6	10-71	9.05	140.00	92.85	40.90	133.75	0.96	0.61	1.64	4.52%	42.12%
7	RTB 03-11	Matured	0.00	53.05	69.81	122.86	-	0.67	-	4.15%	46.27%
8	RTB 05-15	2.59	457.80	21.73	55.98	77.70	0.17	0.58	0.29	2.62%	48.89%
9	07-70	5.99	124.67	32.60	40.93	73.53	0.59	0.58	1.01	2.48%	51.37%
10	07-71	6.47	95.00	24.25	40.31	64.57	-	0.58	-	2.18%	53.55%
11	FXTN 07-68	5.21	165.43	25.19	27.90	53.10	0.32	0.56	0.55	1.79%	55.35%
12	03-30	2.43	90.00	21.42	31.41	52.82	0.59	0.57	1.01	1.78%	57.13%
13	FXTN 10-64	4.45	355.00	19.88	31.95	51.83	0.15	0.52	0.25	1.75%	58.88%
14	RTB 05-12	Matured	0.00	8.44	40.25	48.69	-	0.54	-	1.64%	60.52%
15	RTB 05-17	4.06	283.76	11.83	24.26	36.08	0.13	0.50	0.22	1.22%	61.74%
16	05-78	4.45	30.00	15.37	16.64	32.01	1.07	0.51	1.83	1.08%	62.82%
17	FXTN 20-23	14.49	139.31	16.64	15.27	31.91	0.23	0.50	0.39	1.08%	63.90%
18	TBILL 07.03.24	Matured	0.00	2.73	27.04	29.77	-	0.51	-	1.01%	64.91%
19	20-27	19.82	77.72	16.75	12.91	29.66	0.38	0.50	0.65	1.00%	65.91%
20	20-26	19.59	76.63	5.87	22.77	28.64	0.37	0.50	0.64	0.97%	66.87%
Others			6,385.93	175.12	805.90	981.02	0.15	0.29	0.26	33.13%	100.00%
Total			10,341.19								
Total Tradeable Amount**:			10,572.96	1,183.36	1,778.14	2,961.50	0.28	0.28	0.48		

Top 2 securities account for 21.72% of total volume with turnover of 0.58 times
Top 10 securities account for 53.55% of total volume with turnover of 0.58 times
Annualized Turnover Ratio for tradable ISINs is 0.48 times

*As of end-July 2024

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of June 30, 2024.

***Outstanding Issue Amounts are BTr Government Securities figures as of June 30, 2024, with reissuances and new issues in July 2024