

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	RTB 03-11	0.10	463.32	31.30	36.19	67.49	0.15	0.15	1.75	13.98%	13.98%
2	10-71	9.55	140.00	47.00	11.90	58.90	0.42	0.21	5.05	12.20%	26.18%
3	FXTN 10-69	8.63	263.59	28.27	3.90	32.17	0.12	0.18	1.46	6.66%	32.85%
4	RTB 05-13	1.53	516.34	12.93	16.76	29.70	0.06	0.14	0.69	6.15%	39.00%
5	RTB 05-12	0.11	235.92	6.53	18.83	25.37	0.11	0.13	1.29	5.26%	44.25%
6	05-78	4.95	30.00	12.56	10.64	23.21	0.77	0.14	9.28	4.81%	49.06%
7	FXTN 07-68	5.70	165.43	9.45	8.62	18.07	0.11	0.14	1.31	3.74%	52.80%
8	07-71	6.97	35.00	5.81	11.00	16.81	0.48	0.15	5.76	3.48%	56.29%
9	07-70	6.49	94.67	7.36	7.07	14.43	0.15	0.15	1.83	2.99%	59.28%
10	03-30	2.93	60.00	6.61	6.20	12.81	0.21	0.15	2.56	2.65%	61.93%
11	FXTN 03-27	1.18	70.10	6.51	5.41	11.92	0.17	0.15	2.04	2.47%	64.40%
12	RTB 05-17	4.56	283.76	4.75	5.05	9.80	0.03	0.14	0.41	2.03%	66.43%
13	TBILL 04.10.24	0.19	16.41	0.50	9.25	9.75	0.59	0.14	7.13	2.02%	68.45%
14	TBILL 07.03.24	0.42	10.60	1.48	7.12	8.61	0.81	0.14	9.75	1.78%	70.23%
15	TBILL 07.10.24	0.44	11.42	1.41	6.63	8.05	0.70	0.14	8.46	1.67%	71.90%
16	TBILL 07.17.24	0.46	10.00	0.38	6.37	6.75	0.67	0.15	8.10	1.40%	73.30%
17	TBILL 01.02.25	0.92	5.00	1.22	5.09	6.31	1.26	0.15	15.14	1.31%	74.60%
18	TBILL 04.03.24	0.17	15.00	1.24	5.06	6.30	0.42	0.15	5.04	1.31%	75.91%
19	TBILL 04.17.24	0.21	12.54	0.67	5.15	5.81	0.46	0.15	5.57	1.20%	77.11%
20	10-72	9.99	35.00	2.71	2.96	5.67	0.16	0.15	1.94	1.18%	78.29%
Others			7,311.44	21.51	83.29	104.80	0.01	0.05	0.17	21.71%	100.00%
Total			9,785.52								
Total Tradeable Amount**:			10,017.77	210.22	272.50	482.72	0.05	0.05	0.58		

Top 2 securities account for 26.18% of total volume with turnover of 0.21 times
Top 10 securities account for 61.93% of total volume with turnover of 0.15 times
Annualized Turnover Ratio for tradable ISINs is 0.58 times

*As of end-January 2024

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of December 31, 2023.

***Outstanding Issue Amounts are BTr Government Securities figures as of December 31, 2023, with reissuances and new issues in January 2024