

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	4.75	584.86	101.43	76.58	178.01	0.30	0.30	0.73	9.74%	9.74%
2	RTB 05-13	1.20	516.34	45.61	97.93	143.54	0.28	0.29	0.67	7.86%	17.60%
3	RTB 03-11	Matured	0.00	53.05	69.81	122.86	-	0.40	-	6.72%	24.32%
4	10-71	9.22	140.00	71.49	35.60	107.09	0.76	0.44	1.84	5.86%	30.19%
5	FXTN 10-69	8.30	263.59	71.50	25.37	96.87	0.37	0.43	0.88	5.30%	35.49%
6	10-72	9.66	115.63	38.30	27.17	65.46	0.57	0.44	1.36	3.58%	39.07%
7	07-71	6.64	95.00	20.45	35.47	55.92	0.59	0.45	1.41	3.06%	42.13%
8	RTB 05-15	2.76	457.80	17.28	38.63	55.91	0.12	0.38	0.29	3.06%	45.19%
9	RTB 05-12	Matured	0.00	8.44	40.25	48.69	-	0.40	-	2.67%	47.86%
10	07-70	6.16	124.67	19.71	26.03	45.73	0.37	0.40	0.88	2.50%	50.36%
11	FXTN 07-68	5.37	165.43	17.51	22.38	39.88	0.24	0.39	0.58	2.18%	52.54%
12	03-30	2.60	90.00	15.45	19.02	34.46	0.38	0.39	0.92	1.89%	54.43%
13	05-78	4.62	30.00	14.87	15.00	29.87	1.00	0.40	2.39	1.63%	56.07%
14	RTB 05-17	4.23	283.76	7.99	16.16	24.14	0.09	0.37	0.20	1.32%	57.39%
15	TBILL 07.03.24	0.09	15.60	2.73	21.19	23.92	1.53	0.37	3.68	1.31%	58.70%
16	FXTN 20-17	7.14	255.84	9.02	10.86	19.88	0.08	0.35	0.19	1.09%	59.78%
17	FXTN 10-60	1.28	288.66	5.33	13.82	19.14	0.07	0.32	0.16	1.05%	60.83%
18	FXTN 10-64	4.62	355.00	7.28	11.71	18.99	0.05	0.30	0.13	1.04%	61.87%
19	TBILL 07.17.24	0.13	15.00	1.83	16.56	18.39	1.23	0.30	2.94	1.01%	62.88%
20	FXTN 05-77	1.85	282.19	3.63	14.66	18.29	0.06	0.29	0.16	1.00%	63.88%
Others			5,891.03	118.95	540.96	659.91	0.11	0.18	0.27	36.12%	100.00%
Total			9,970.38								
Total Tradeable Amount**:			10,308.34	651.83	1,175.14	1,826.97	0.18	0.18	0.43		

Top 2 securities account for 17.60% of total volume with turnover of 0.29 times
Top 10 securities account for 50.36% of total volume with turnover of 0.40 times
Annualized Turnover Ratio for tradable ISINs is 0.43 times

*As of end-May 2024

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

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