

GS Volume Turnover 2018

| Rank | Top Traded GS in 2018 | Years to Maturity | Outstanding Issue (PhP Bln)*** | 2018 Dealer Volume (PhP Bln) | 2018 Investor Volume (PhP Bln) | 2018 Total Traded Volume (PhP Bln)* | Turnover Ratio | Cumulative Turnover | Annualized Turnover | Volume Share | Cum. Volume Share |
|---------------------------|-----------------------|-------------------|--------------------------------|------------------------------|--------------------------------|-------------------------------------|----------------|---------------------|---------------------|--------------|-------------------|
| 1 | RTB 05-11 | 3.93 | 255.36 | 197.72 | 124.77 | 322.49 | 1.26 | 1.26 | 1.26 | 16.59% | 16.59% |
| 2 | FXTN 05-75 | 4.19 | 76.78 | 91.53 | 52.08 | 143.62 | 1.87 | 1.40 | 1.87 | 7.39% | 23.97% |
| 3 | RTB 03-08 | 1.28 | 181.93 | 32.76 | 56.02 | 88.78 | 0.49 | 1.08 | 0.49 | 4.57% | 28.54% |
| 4 | FXTN 10-63 | 9.23 | 75.21 | 44.21 | 39.70 | 83.91 | 1.12 | 1.08 | 1.12 | 4.32% | 32.85% |
| 5 | FXTN 20-17 | 12.56 | 255.84 | 26.60 | 48.30 | 74.90 | 0.29 | 0.84 | 0.29 | 3.85% | 36.71% |
| 6 | FXTN 07-61 | 6.28 | 73.66 | 40.99 | 30.76 | 71.75 | 0.97 | 0.85 | 0.97 | 3.69% | 40.40% |
| 7 | FXTN 07-56 | 0.89 | 197.20 | 11.78 | 49.02 | 60.80 | 0.31 | 0.76 | 0.31 | 3.13% | 43.52% |
| 8 | FXTN 03-23 | 2.07 | 49.89 | 31.62 | 27.84 | 59.46 | 1.19 | 0.78 | 1.19 | 3.06% | 46.58% |
| 9 | FXTN 10-60 | 6.70 | 143.66 | 20.58 | 29.96 | 50.54 | 0.35 | 0.73 | 0.35 | 2.60% | 49.18% |
| 10 | FXTN 05-72 | Matured | 0.00 | 7.67 | 33.27 | 40.94 | 0.00 | 0.76 | 0.00 | 2.11% | 51.29% |
| 11-20 | | | 411.80 | 64.97 | 187.97 | 252.94 | 0.61 | 0.73 | 0.61 | 13.01% | 64.29% |
| Others | | | 2,793.52 | 160.73 | 533.55 | 694.28 | 0.25 | 0.43 | 0.25 | 35.71% | 100.00% |
| Total | | | 4,514.85 | | | | | | | | |
| Total Tradeable Amount**: | | | 4,775.91 | 731.17 | 1,213.25 | 1,944.42 | 0.41 | 0.41 | 0.41 | | |

Top 2 securities account for 23.97% of total volume with turnover of 1.40 times
Top 10 securities account for 51.29% of total volume with turnover of 0.76 times
Annualized Turnover Ratio for tradable ISINs is 0.41 times

*As of December 2018

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of December 31, 2018.

***Outstanding Issue Amounts are as of BTr Government Securities figures as of November 30, 2018, with reissuances and new issues on December 2018.