

# GS Volume Turnover 2019

| Rank                      | Top Traded GS in 2019 | Years to Maturity | Outstanding Issue (PhP Bln)*** | 2019 Dealer Volume (PhP Bln) | 2019 Investor Volume (PhP Bln) | 2019 Total Traded Volume (PhP Bln)* | Turnover Ratio | Cumulative Turnover | Annualized Turnover | Volume Share | Cum. Volume Share |
|---------------------------|-----------------------|-------------------|--------------------------------|------------------------------|--------------------------------|-------------------------------------|----------------|---------------------|---------------------|--------------|-------------------|
| 1                         | RTB 05-12             | 4.79              | 235.92                         | 277.12                       | 87.20                          | 364.32                              | 1.54           | 1.54                | 3.71                | 17.91%       | 17.91%            |
| 2                         | FXTN 10-64            | 9.62              | 100.00                         | 125.87                       | 71.39                          | 197.26                              | 1.97           | 1.67                | 4.73                | 9.70%        | 27.60%            |
| 3                         | FXTN 07-56            | 0.48              | 197.20                         | 63.46                        | 99.09                          | 162.56                              | 0.82           | 1.36                | 1.98                | 7.99%        | 35.59%            |
| 4                         | FXTN 10-63            | 8.82              | 75.21                          | 117.05                       | 41.24                          | 158.29                              | 2.10           | 1.45                | 5.05                | 7.78%        | 43.37%            |
| 5                         | FXTN 07-61            | 5.87              | 73.66                          | 106.88                       | 27.75                          | 134.63                              | 1.83           | 1.49                | 4.39                | 6.62%        | 49.99%            |
| 6                         | FXTN 05-75            | 3.77              | 76.78                          | 68.63                        | 61.84                          | 130.47                              | 1.70           | 1.51                | 4.08                | 6.41%        | 56.40%            |
| 7                         | FXTN 07-62            | 6.72              | 70.00                          | 84.77                        | 24.98                          | 109.75                              | 1.57           | 1.52                | 3.76                | 5.39%        | 61.79%            |
| 8                         | FXTN 20-23            | 19.67             | 31.50                          | 53.65                        | 39.96                          | 93.61                               | 2.97           | 1.57                | 7.13                | 4.60%        | 66.39%            |
| 9                         | RTB 03-08             | 0.87              | 181.93                         | 29.65                        | 38.81                          | 68.46                               | 0.38           | 1.36                | 0.90                | 3.36%        | 69.76%            |
| 10                        | FXTN 20-17            | 12.14             | 255.84                         | 19.86                        | 17.45                          | 37.31                               | 0.15           | 1.12                | 0.35                | 1.83%        | 71.59%            |
| 11                        | RTB 05-11             | 3.52              | 255.36                         | 15.97                        | 13.39                          | 29.37                               | 0.12           | 0.96                | 0.28                | 1.44%        | 73.04%            |
| 12                        | TBILL 07.10.19        | 0.11              | 19.55                          | 5.33                         | 16.17                          | 21.50                               | 1.10           | 0.96                | 2.64                | 1.06%        | 74.09%            |
| 13                        | TBILL 07.24.19        | 0.15              | 16.05                          | 4.63                         | 11.96                          | 16.59                               | 1.03           | 0.96                | 2.48                | 0.82%        | 74.91%            |
| 14                        | TBILL 08.14.19        | 0.21              | 16.58                          | 5.32                         | 10.79                          | 16.11                               | 0.97           | 0.96                | 2.33                | 0.79%        | 75.70%            |
| 15                        | TBILL 08.20.19        | 0.22              | 17.50                          | 5.32                         | 10.10                          | 15.42                               | 0.88           | 0.96                | 2.11                | 0.76%        | 76.46%            |
| 16                        | FXTN 05-74            | 2.66              | 75.00                          | 3.28                         | 12.12                          | 15.40                               | 0.21           | 0.93                | 0.49                | 0.76%        | 77.22%            |
| 17                        | TBILL 08.07.19        | 0.19              | 16.25                          | 4.24                         | 11.13                          | 15.37                               | 0.95           | 0.93                | 2.27                | 0.76%        | 77.97%            |
| 18                        | TBILL 07.31.19        | 0.17              | 16.00                          | 3.46                         | 11.75                          | 15.21                               | 0.95           | 0.93                | 2.28                | 0.75%        | 78.72%            |
| 19                        | TBILL 07.17.19        | 0.13              | 14.68                          | 3.29                         | 11.66                          | 14.95                               | 1.02           | 0.93                | 2.44                | 0.73%        | 79.45%            |
| 20                        | TBILL 10.30.19        | 0.42              | 11.00                          | 8.39                         | 5.71                           | 14.10                               | 1.28           | 0.93                | 3.08                | 0.69%        | 80.15%            |
| Others                    |                       |                   | 3,238.43                       | 121.85                       | 282.12                         | 403.97                              | 0.12           | 0.41                | 0.30                | 19.85%       | 100.00%           |
| Total                     |                       |                   | 4,994.44                       |                              |                                |                                     |                |                     |                     |              |                   |
| Total Tradeable Amount**: |                       |                   | 5,204.42                       | 1,128.03                     | 906.62                         | 2,034.64                            | 0.39           | 0.39                | 0.94                |              |                   |

Top 2 securities account for 27.60% of total volume with turnover of 1.67 times

Top 10 securities account for 71.59% of total volume with turnover of 1.12 times

Annualized Turnover Ratio for tradable ISINs is 0.94 times

\*As of May 2019

\*\*Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of April 2019.

\*\*\*Outstanding Issue Amounts are BTr Government Securities figures as of April 30,2019, with reissuances and new issues on May 2019.