

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	4.70	235.92	379.60	124.41	504.01	2.14	2.14	4.27	19.86%	19.86%
2	FXTN 10-64	9.54	100.00	157.47	90.72	248.19	2.48	2.24	4.96	9.78%	29.65%
3	FXTN 07-56	0.40	197.20	88.88	108.21	197.09	1.00	1.78	2.00	7.77%	37.41%
4	FXTN 10-63	8.73	75.21	130.59	44.41	175.00	2.33	1.85	4.65	6.90%	44.31%
5	FXTN 07-62	6.63	70.00	135.78	33.43	169.21	2.42	1.91	4.83	6.67%	50.98%
6	FXTN 07-61	5.79	73.66	127.30	32.58	159.88	2.17	1.93	4.34	6.30%	57.28%
7	FXTN 05-75	3.69	76.78	70.04	65.21	135.25	1.76	1.92	3.52	5.33%	62.61%
8	FXTN 20-23	19.58	51.50	63.70	49.56	113.27	2.20	1.93	4.40	4.46%	67.08%
9	RTB 03-08	0.78	181.93	39.51	46.54	86.05	0.47	1.68	0.95	3.39%	70.47%
10	FXTN 20-17	12.06	255.84	25.57	22.87	48.44	0.19	1.39	0.38	1.91%	72.38%
11	RTB 05-11	3.43	255.36	23.68	19.40	43.08	0.17	1.19	0.34	1.70%	74.08%
12	TBILL 07.10.19	0.03	19.55	5.57	16.37	21.93	1.12	1.19	2.24	0.86%	74.94%
13	FXTN 05-73	1.14	109.73	8.21	8.89	17.11	0.16	1.13	0.31	0.67%	75.62%
14	TBILL 08.20.19	0.14	17.50	5.57	11.35	16.92	0.97	1.13	1.93	0.67%	76.28%
15	TBILL 07.24.19	0.07	16.05	4.64	12.26	16.90	1.05	1.12	2.11	0.67%	76.95%
16	FXTN 05-74	2.58	75.00	3.72	13.06	16.78	0.22	1.09	0.45	0.66%	77.61%
17	TBILL 08.14.19	0.12	16.58	5.33	11.22	16.55	1.00	1.09	2.00	0.65%	78.26%
18	TBILL 10.30.19	0.33	11.00	9.26	7.28	16.54	1.50	1.09	3.01	0.65%	78.91%
19	RTB 03-09	1.96	121.77	7.08	9.38	16.46	0.14	1.03	0.27	0.65%	79.56%
20	TBILL 08.07.19	0.10	16.25	4.28	11.90	16.18	1.00	1.03	1.99	0.64%	80.20%
Others			3,056.96	147.05	355.30	502.35	0.16	0.50	0.33	19.80%	100.00%
Total			5,033.78								
Total Tradeable Amount**:			5,255.43	1,442.83	1,094.37	2,537.20	0.48	0.48	0.97		

Top 2 securities account for 29.65% of total volume with turnover of 2.24 times

Top 10 securities account for 72.38% of total volume with turnover of 1.39 times

Annualized Turnover Ratio for tradable ISINs is 0.97 times

*As of June 2019

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

***Outstanding Issue Amounts are BTr Government Securities figures as of May 31, 2019, with reissuances and new issues on June 2019.