

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	4.62	235.92	554.91	175.23	730.14	3.09	3.09	5.31	22.09%	22.09%
2	FXTN 10-64	9.45	100.00	202.22	113.54	315.76	3.16	3.11	5.41	9.55%	31.65%
3	FXTN 07-62	6.55	90.00	200.81	49.15	249.97	2.78	3.04	4.76	7.56%	39.21%
4	FXTN 07-56	0.31	197.20	113.65	127.59	241.24	1.22	2.47	2.10	7.30%	46.51%
5	FXTN 10-63	8.65	75.21	165.32	53.41	218.73	2.91	2.51	4.99	6.62%	53.13%
6	FXTN 07-61	5.70	73.66	152.46	38.67	191.13	2.59	2.52	4.45	5.78%	58.91%
7	FXTN 05-75	3.61	76.78	74.07	66.38	140.45	1.83	2.46	3.14	4.25%	63.16%
8	FXTN 20-23	19.50	71.50	73.10	63.98	137.08	1.92	2.42	3.29	4.15%	67.31%
9	RTB 03-08	0.70	181.93	50.72	56.52	107.24	0.59	2.12	1.01	3.24%	70.55%
10	RTB 05-11	3.35	255.36	34.28	27.29	61.57	0.24	1.76	0.41	1.86%	72.42%
11	FXTN 20-17	11.98	255.84	29.90	28.15	58.04	0.23	1.52	0.39	1.76%	74.17%
12	FXTN 05-73	1.06	109.73	27.45	25.50	52.96	0.48	1.45	0.83	1.60%	75.78%
13	RTB 03-09	1.87	121.77	13.64	12.23	25.87	0.21	1.37	0.36	0.78%	76.56%
14	FXTN 07-57	1.64	97.58	6.89	15.53	22.42	0.23	1.31	0.39	0.68%	77.24%
15	TBILL 01.22.20	0.48	21.89	10.41	11.92	22.33	1.02	1.31	1.75	0.68%	77.91%
16	TBILL 07.10.19	Matured	0.00	5.57	16.40	21.96	-	1.32	-	0.66%	78.58%
17	TBILL 10.30.19	0.25	11.00	10.43	10.78	21.21	1.93	1.33	3.30	0.64%	79.22%
18	FXTN 10-60	6.12	143.66	9.80	10.28	20.08	0.14	1.25	0.24	0.61%	79.83%
19	FXTN 05-74	2.49	75.00	4.27	13.78	18.05	0.24	1.21	0.41	0.55%	80.37%
20	TBILL 08.20.19	0.05	17.50	5.58	12.28	17.86	1.02	1.21	1.75	0.54%	80.91%
Others			2,798.28	187.29	443.50	630.79	0.23	0.66	0.39	19.09%	100.00%
Total			5,009.80								
Total Tradeable Amount**:			5,293.88	1,932.76	1,372.11	3,304.87	0.62	0.62	1.07		

Top 2 securities account for 31.65% of total volume with turnover of 3.11 times
 Top 10 securities account for 72.42% of total volume with turnover of 1.76 times
 Annualized Turnover Ratio for tradable ISINs is 1.07 times

*As of July 2019

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

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