

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	4.53	235.92	690.50	205.77	896.26	3.80	3.80	5.70	22.58%	22.58%
2	FXTN 10-64	9.37	120.00	278.15	129.99	408.14	3.40	3.66	5.10	10.28%	32.86%
3	FXTN 07-62	6.46	90.00	243.73	58.83	302.56	3.36	3.60	5.04	7.62%	40.48%
4	FXTN 07-56	0.23	197.20	133.64	156.35	289.99	1.47	2.95	2.21	7.30%	47.78%
5	FXTN 10-63	8.56	75.21	180.73	57.45	238.19	3.17	2.97	4.75	6.00%	53.78%
6	FXTN 07-61	5.62	73.66	166.68	43.09	209.77	2.85	2.96	4.27	5.28%	59.06%
7	FXTN 20-23	19.41	71.50	84.14	70.94	155.08	2.17	2.90	3.25	3.91%	62.97%
8	FXTN 05-75	3.52	76.78	75.93	67.64	143.57	1.87	2.81	2.80	3.62%	66.59%
9	RTB 03-08	0.61	181.93	58.94	64.61	123.55	0.68	2.47	1.02	3.11%	69.70%
10	RTB 05-11	3.26	255.36	61.08	38.25	99.34	0.39	2.08	0.58	2.50%	72.20%
11	FXTN 20-17	11.89	255.84	38.59	34.25	72.84	0.28	1.80	0.43	1.83%	74.04%
12	FXTN 05-73	0.97	109.73	39.54	27.46	67.00	0.61	1.72	0.92	1.69%	75.72%
13	RTB 03-09	1.79	121.77	16.16	14.25	30.42	0.25	1.63	0.37	0.77%	76.49%
14	FXTN 07-57	1.55	97.58	10.31	17.03	27.34	0.28	1.56	0.42	0.69%	77.18%
15	TBILL 01.22.20	0.39	21.89	10.83	14.66	25.50	1.16	1.56	1.75	0.64%	77.82%
16	TBILL 10.30.19	0.16	11.00	11.20	13.56	24.75	2.25	1.56	3.38	0.62%	78.44%
17	TBILL 09.11.19	0.03	16.00	5.11	19.31	24.42	1.53	1.56	2.29	0.62%	79.06%
18	TBILL 11.20.19	0.22	15.00	7.74	16.37	24.11	1.61	1.56	2.41	0.61%	79.67%
19	TBILL 07.10.19	Matured	0.00	5.57	16.40	21.96	-	1.57	-	0.55%	80.22%
20	FXTN 10-60	6.03	143.66	10.52	11.35	21.86	0.15	1.48	0.23	0.55%	80.77%
Others			2,840.77	231.00	532.40	763.40	0.27	0.79	0.40	19.23%	100.00%
Total			5,010.79								
Total Tradeable Amount**:			5,249.72	2,360.09	1,609.96	3,970.05	0.76	0.76	1.13		

Top 2 securities account for 32.86% of total volume with turnover of 3.66 times
 Top 10 securities account for 72.20% of total volume with turnover of 2.08 times
 Annualized Turnover Ratio for tradable ISINs is 1.13 times

*As of end-August 2019

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of July 31, 2019.

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