

# 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	4.45	235.92	729.04	220.81	949.85	4.03	4.03	5.37	22.14%	22.14%
2	FXTN 10-64	9.29	120.00	305.98	144.09	450.07	3.75	3.93	5.00	10.49%	32.64%
3	FXTN 07-62	6.38	100.40	266.78	64.25	331.03	3.30	3.79	4.40	7.72%	40.35%
4	FXTN 07-56	0.15	197.20	136.34	174.70	311.04	1.58	3.12	2.10	7.25%	47.60%
5	FXTN 10-63	8.48	75.21	183.47	58.37	241.84	3.22	3.13	4.29	5.64%	53.24%
6	FXTN 07-61	5.54	73.66	170.10	46.05	216.15	2.93	3.12	3.91	5.04%	58.28%
7	FXTN 20-23	19.33	71.50	93.35	79.11	172.46	2.41	3.06	3.22	4.02%	62.30%
8	FXTN 05-75	3.44	76.78	77.54	68.46	146.00	1.90	2.96	2.54	3.40%	65.70%
9	RTB 03-08	0.53	181.93	60.30	72.89	133.19	0.73	2.61	0.98	3.11%	68.81%
10	RTB 05-11	3.18	255.36	63.61	43.26	106.87	0.42	2.20	0.56	2.49%	71.30%
11	FXTN 20-17	11.81	255.84	47.00	41.70	88.69	0.35	1.91	0.46	2.07%	73.37%
12	FXTN 05-73	0.89	109.73	39.67	30.60	70.27	0.64	1.83	0.85	1.64%	75.01%
13	RTB 03-09	1.70	121.77	17.15	17.35	34.50	0.28	1.73	0.38	0.80%	75.81%
14	FXTN 07-57	1.47	97.58	10.36	18.54	28.90	0.30	1.66	0.39	0.67%	76.48%
15	TBILL 11.20.19	0.14	15.00	8.84	19.79	28.63	1.91	1.66	2.54	0.67%	77.15%
16	TBILL 12.04.19	0.18	15.00	11.54	16.06	27.60	1.84	1.67	2.45	0.64%	77.80%
17	TBILL 01.22.20	0.31	21.89	11.28	15.07	26.36	1.20	1.66	1.61	0.61%	78.41%
18	TBILL 10.30.19	0.08	11.00	11.41	14.12	25.52	2.32	1.66	3.09	0.60%	79.01%
19	TBILL 09.11.19	Matured	0.00	5.11	20.28	25.39	-	1.68	-	0.59%	79.60%
20	FXTN 03-23	1.32	49.89	14.83	10.31	25.14	0.50	1.65	0.67	0.59%	80.18%
Others			2,910.69	252.20	597.85	850.05	0.29	0.86	0.39	19.82%	100.00%
Total			4,996.34								
Total Tradeable Amount**:			5,271.35	2,515.91	1,773.67	4,289.58	0.81	0.81	1.09		

Top 2 securities account for 32.64% of total volume with turnover of 3.93 times  
 Top 10 securities account for 71.30% of total volume with turnover of 2.2 times  
 Annualized Turnover Ratio for tradable ISINs is 1.09 times

\*As of end-September 2019

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

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