

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	4.37	235.92	796.14	233.97	1,030.11	4.37	4.37	5.24	22.05%	22.05%
2	FXTN 10-64	9.20	120.00	330.97	150.83	481.80	4.01	4.25	4.82	10.31%	32.36%
3	FXTN 07-62	6.30	120.40	306.29	70.60	376.89	3.13	3.97	3.76	8.07%	40.43%
4	FXTN 07-56	0.06	197.20	138.10	191.33	329.43	1.67	3.29	2.00	7.05%	47.48%
5	FXTN 10-63	8.40	75.21	189.92	61.15	251.07	3.34	3.30	4.01	5.37%	52.85%
6	FXTN 07-61	5.45	73.66	176.97	50.28	227.26	3.09	3.28	3.70	4.86%	57.71%
7	FXTN 20-23	19.25	71.50	96.05	81.44	177.49	2.48	3.22	2.98	3.80%	61.51%
8	FXTN 05-75	3.35	76.78	82.03	69.33	151.36	1.97	3.12	2.37	3.24%	64.75%
9	RTB 03-08	0.45	181.93	61.32	77.40	138.72	0.76	2.75	0.91	2.97%	67.72%
10	FXTN 20-17	11.72	255.84	67.38	50.27	117.66	0.46	2.33	0.55	2.52%	70.24%
11	RTB 05-11	3.10	255.36	67.30	47.82	115.11	0.45	2.04	0.54	2.46%	72.70%
12	FXTN 05-73	0.81	109.73	39.87	32.25	72.12	0.66	1.96	0.79	1.54%	74.25%
13	FXTN 03-24	2.68	60.00	20.91	20.28	41.18	0.69	1.91	0.82	0.88%	75.13%
14	RTB 03-09	1.62	121.77	19.52	21.49	41.01	0.34	1.82	0.40	0.88%	76.01%
15	TBILL 01.08.20	0.19	22.00	15.12	21.59	36.71	1.67	1.81	2.00	0.79%	76.79%
16	FXTN 07-57	1.39	97.58	10.52	21.27	31.79	0.33	1.74	0.39	0.68%	77.47%
17	FXTN 10-60	5.86	143.66	13.84	16.67	30.51	0.21	1.65	0.25	0.65%	78.13%
18	TBILL 01.22.20	0.23	21.89	12.51	17.58	30.09	1.37	1.64	1.65	0.64%	78.77%
19	TBILL 11.20.19	0.05	15.00	8.85	20.91	29.76	1.98	1.64	2.38	0.64%	79.41%
20	FXTN 03-23	1.24	49.89	16.10	12.05	28.14	0.56	1.62	0.68	0.60%	80.01%
Others			2,728.56	278.89	655.16	934.04	0.34	0.93	0.41	19.99%	100.00%
Total			5,033.87								
Total Tradeable Amount**:			5,256.81	2,748.59	1,923.65	4,672.24	0.89	0.89	1.07		

Top 2 securities account for 32.36% of total volume with turnover of 4.25 times
 Top 10 securities account for 70.24% of total volume with turnover of 2.33 times
 Annualized Turnover Ratio for tradable ISINs is 1.07 times

*As of end-October 2019

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of September 30, 2019.

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