

# 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	4.28	235.92	835.38	247.30	1,082.68	4.59	4.59	5.01	21.78%	21.78%
2	FXTN 10-64	9.12	140.00	349.17	156.13	505.30	3.61	4.22	3.94	10.17%	31.95%
3	FXTN 07-62	6.21	120.40	337.44	74.83	412.27	3.42	4.03	3.74	8.30%	40.25%
4	FXTN 07-56	Matured	0.00	138.68	197.81	336.49	-	4.71	-	6.77%	47.02%
5	FXTN 10-63	8.32	75.21	191.68	62.62	254.30	3.38	4.53	3.69	5.12%	52.13%
6	FXTN 07-61	5.37	73.66	183.05	56.67	239.72	3.25	4.39	3.55	4.82%	56.96%
7	FXTN 20-23	19.16	83.78	97.77	84.00	181.77	2.17	4.13	2.37	3.66%	60.61%
8	FXTN 05-75	3.27	76.78	85.42	70.44	155.86	2.03	3.93	2.21	3.14%	63.75%
9	RTB 03-08	0.36	181.93	62.39	85.21	147.60	0.81	3.36	0.89	2.97%	66.72%
10	RTB 05-11	3.01	255.36	73.12	60.28	133.40	0.52	2.77	0.57	2.68%	69.40%
11	FXTN 20-17	11.64	255.84	70.83	54.14	124.98	0.49	2.38	0.53	2.51%	71.92%
12	FXTN 05-73	0.72	109.73	40.12	35.17	75.29	0.69	2.27	0.75	1.51%	73.43%
13	FXTN 03-24	2.59	60.00	23.13	25.92	49.05	0.82	2.22	0.89	0.99%	74.42%
14	RTB 03-09	1.54	121.77	19.95	23.63	43.58	0.36	2.09	0.39	0.88%	75.30%
15	TBILL 01.22.20	0.15	21.89	15.71	22.85	38.56	1.76	2.09	1.92	0.78%	76.07%
16	FXTN 10-60	5.78	143.66	16.04	22.00	38.04	0.26	1.95	0.29	0.77%	76.84%
17	TBILL 01.08.20	0.11	22.00	15.23	22.64	37.87	1.72	1.95	1.88	0.76%	77.60%
18	FXTN 07-57	1.30	97.58	10.60	23.95	34.55	0.35	1.87	0.39	0.70%	78.30%
19	TBILL 11.20.19	Matured	0.00	9.11	21.52	30.63	-	1.89	-	0.62%	78.91%
20	FXTN 03-23	1.16	49.89	16.44	12.82	29.26	0.59	1.86	0.64	0.59%	79.50%
Others			2,729.35	306.38	712.38	1,018.76	0.37	1.02	0.41	20.50%	100.00%
Total			4,854.73								
Total Tradeable Amount**:			5,303.83	2,897.66	2,072.32	4,969.98	0.94	0.94	1.02		

Top 2 securities account for 31.95% of total volume with turnover of 4.22 times  
 Top 10 securities account for 69.40% of total volume with turnover of 2.77 times  
 Annualized Turnover Ratio for tradable ISINs is 1.02 times

\*As of end-November 2019

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

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