

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	4.20	235.92	870.48	260.85	1,131.33	4.80	4.80	4.80	21.64%	21.64%
2	FXTN 10-64	9.04	140.00	373.88	164.79	538.67	3.85	4.44	3.85	10.30%	31.94%
3	FXTN 07-62	6.13	120.40	372.58	81.00	453.58	3.77	4.28	3.77	8.68%	40.62%
4	FXTN 07-56	Matured	0.00	138.68	197.81	336.49	-	4.96	-	6.44%	47.05%
5	FXTN 10-63	8.23	75.21	197.28	64.76	262.04	3.48	4.76	3.48	5.01%	52.07%
6	FXTN 07-61	5.28	73.66	185.53	62.30	247.83	3.36	4.60	3.36	4.74%	56.81%
7	FXTN 20-23	19.08	83.78	105.16	87.46	192.62	2.30	4.34	2.30	3.68%	60.49%
8	FXTN 05-75	3.19	76.78	86.15	71.55	157.70	2.05	4.12	2.05	3.02%	63.51%
9	RTB 03-08	0.28	181.93	62.54	90.12	152.66	0.84	3.52	0.84	2.92%	66.43%
10	RTB 05-11	2.93	255.36	77.52	70.73	148.25	0.58	2.91	0.58	2.84%	69.26%
11	FXTN 20-17	11.56	255.84	73.64	59.22	132.86	0.52	2.50	0.52	2.54%	71.80%
12	FXTN 05-73	0.64	109.73	40.48	37.25	77.73	0.71	2.38	0.71	1.49%	73.29%
13	FXTN 03-24	2.51	80.00	27.47	33.70	61.17	0.76	2.31	0.76	1.17%	74.46%
14	RTB 03-09	1.45	121.77	19.98	25.00	44.98	0.37	2.18	0.37	0.86%	75.32%
15	FXTN 10-60	5.70	143.66	16.16	26.86	43.02	0.30	2.04	0.30	0.82%	76.14%
16	TBILL 01.08.20	0.02	22.00	16.20	26.45	42.65	1.94	2.04	1.94	0.82%	76.96%
17	TBILL 01.22.20	0.06	21.89	15.71	23.00	38.72	1.77	2.03	1.77	0.74%	77.70%
18	FXTN 07-57	1.22	97.58	10.79	25.27	36.06	0.37	1.96	0.37	0.69%	78.39%
19	TBILL 11.20.19	Matured	0.00	9.11	21.52	30.63	-	1.97	-	0.59%	78.98%
20	FXTN 03-23	1.07	49.89	16.59	13.46	30.05	0.60	1.94	0.60	0.57%	79.55%
Others			2,709.35	318.37	750.69	1,069.06	0.39	1.08	0.39	20.45%	100.00%
Total			4,854.73								
Total Tradeable Amount**:			5,114.67	3,034.31	2,193.79	5,228.10	1.02	1.02	1.02		

Top 2 securities account for 31.94% of total volume with turnover of 4.44 times
 Top 10 securities account for 69.26% of total volume with turnover of 2.91 times
 Annualized Turnover Ratio for tradable ISINs is 1.02 times

*As of end-December 2019

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

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