

GS Volume Turnover 2017

Rank	Top Traded GS in 2017	Years to Maturity	Outstanding Issue (PhP Bln)	2017 Dealer Volume (PhP Bln)	2017 Investor Volume (PhP Bln)	2017 Total Traded Volume (PhP Bln)	Turnover Ratio	Cumulative Turnover	Annualized Turnover	Volume Share	Cum. Volume Share
1	FXTN 10-60	8.61	143.66	85.77	23.80	109.56	0.76	0.76	9.15	42.64%	42.64%
2	FXTN 07-58	6.22	86.77	11.67	6.19	17.86	0.21	0.55	2.47	6.95%	49.59%
3	FXTN 20-17	14.47	255.84	7.86	7.87	15.73	0.06	0.29	0.74	6.12%	55.71%
4	FXTN 05-73	3.55	109.73	10.21	3.80	14.01	0.13	0.26	1.53	5.45%	61.17%
5	FXTN 05-72	1.31	130.52	7.24	5.45	12.69	0.10	0.23	1.17	4.94%	66.11%
6	FXTN 07-56	2.81	197.20	4.15	3.25	7.40	0.04	0.19	0.45	2.88%	68.99%
7	FXTN 10-59	7.56	119.48	1.79	4.78	6.57	0.06	0.18	0.66	2.56%	71.55%
8	RTB 20-01	15.09	132.68	1.66	4.71	6.37	0.05	0.16	0.58	2.48%	74.02%
9	RTB 10-05	9.64	100.13	0.73	3.63	4.35	0.04	0.15	0.52	1.69%	75.72%
10	FXTN 05-70	0.42	53.04	0.35	3.98	4.33	0.08	0.15	0.98	1.68%	77.40%
11-20			675.24	11.64	21.37	33.01	0.05	0.12	0.59	12.85%	90.25%
Others			1,704.39	4.17	20.88	25.05	0.01	0.07	0.18	9.75%	100.00%
Total		9.11	3,708.68								
Total Tradeable Amount*:			3,123.88	147.23	109.71	256.94	0.08	0.08	0.99		
Benchmark Bonds			Non-Benchmark Bonds			Retail Treasury Bonds			Treasury Bills		

Top 2 securities account for 49.59% of total volume with turnover of 0.55 times

Top 10 securities account for 77.4% of total volume with turnover of 0.15 times

Turnover for tradable ISINs is 0.99 times

*As of January 2017

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of December 31, 2016.

***Outstanding Issue Amounts are as of December 31, 2016.