

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	8.20	143.66	309.83	95.28	405.11	2.82	2.82	5.64	26.46%	26.46%
2	RTB 03-08	2.78	181.93	93.25	84.53	177.77	0.98	1.79	1.95	11.61%	38.08%
3	FXTN 07-58	5.81	86.77	51.27	35.23	86.50	1.00	1.62	1.99	5.65%	43.73%
4	FXTN 20-17	14.06	255.84	37.06	39.63	76.69	0.30	1.12	0.60	5.01%	48.74%
5	FXTN 05-72	0.90	130.52	22.77	52.71	75.48	0.58	1.03	1.16	4.93%	53.67%
6	FXTN 07-56	2.40	197.20	30.13	42.29	72.43	0.37	0.90	0.73	4.73%	58.40%
7	FXTN 05-73	3.14	109.73	35.46	19.96	55.42	0.51	0.86	1.01	3.62%	62.02%
8	FXTN 05-74	4.58	45.00	29.88	22.05	51.92	1.15	0.87	2.31	3.39%	65.41%
9	FXTN 03-21	Matured	50.76	6.80	28.30	35.10	0.69	0.86	1.38	2.29%	67.70%
10	FXTN 10-59	7.15	119.48	13.33	17.04	30.36	0.25	0.81	0.51	1.98%	69.69%
11-20			739.48	49.08	124.88	173.96	0.24	0.60	0.47	11.36%	81.05%
Others			2,084.60	82.69	207.37	290.06	0.14	0.37	0.28	18.95%	100.00%
Total		6.87	4,144.98								
Total Tradeable Amount**:			4,136.34	761.54	769.27	1,530.81	0.37	0.37	0.74		
Benchmark Bonds			Non-Benchmark Bonds			Retail Treasury Bonds			Treasury Bills		

Top 2 securities account for 38.08% of total volume with turnover of 1.79 times.
Top 10 securities account for 69.69% of total volume with turnover of 0.81 times
Annualized Turnover Ratio for tradable ISINs is 0.74 times

*As of June 2017

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of May 31, 2017.

***Outstanding Issue Amounts are as of May 31, 2017.