

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	8.03	143.66	373.49	111.34	484.83	3.37	3.37	5.06	24.42%	24.42%
2	RTB 03-08	2.61	196.93	134.17	111.45	245.62	1.25	2.14	1.87	12.37%	36.79%
3	FXTN 05-72	0.73	130.52	38.93	79.55	118.48	0.91	1.80	1.36	5.97%	42.76%
4	FXTN 07-58	5.64	86.77	70.47	40.79	111.26	1.28	1.72	1.92	5.60%	48.36%
5	FXTN 07-56	2.23	197.20	40.77	51.39	92.16	0.47	1.39	0.70	4.64%	53.00%
6	FXTN 20-17	13.89	255.84	41.13	48.35	89.48	0.35	1.13	0.52	4.51%	57.51%
7	FXTN 05-74	4.41	60.00	60.30	28.38	88.68	1.48	1.15	2.22	4.47%	61.98%
8	FXTN 05-73	2.97	109.73	38.04	25.49	63.53	0.58	1.10	0.87	3.20%	65.18%
9	FXTN 07-57	3.55	97.58	15.29	20.59	35.88	0.37	1.04	0.55	1.81%	66.98%
10	FXTN 03-21	Matured	50.76	6.80	28.30	35.10	0.69	1.03	1.04	1.77%	68.75%
11-20			881.66	66.54	134.80	201.34	0.23	0.71	0.34	10.14%	78.89%
Others			2,089.55	112.68	306.39	419.07	0.20	0.46	0.30	21.11%	100.00%
Total		7.86	4,300.21								
Total Tradable Amount**:			4,185.41	998.62	986.82	1,985.45	0.47	0.47	0.71		
Benchmark Bonds			Non-Benchmark Bonds			Retail Treasury Bonds			Treasury Bills		

Top 2 securities account for 36.79% of total volume with turnover of 2.14 times.
 Top 10 securities account for 68.75% of total volume with turnover of 1.03 times
 Annualized Turnover Ratio for tradable ISINs is 0.71 times

*As of August 2017

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of June 30, 2017.

***Outstanding Issue Amounts are as of BTr Government Securities figures as of July 31, 2017, with reissuances and new issues on August 2017.