

# 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	7.86	143.66	434.21	123.84	558.05	3.88	3.88	4.66	23.36%	23.36%
2	RTB 03-08	2.45	196.93	146.48	136.76	283.25	1.44	2.47	1.73	11.86%	35.22%
3	FXTN 05-72	0.56	130.52	44.76	88.64	133.40	1.02	2.07	1.23	5.58%	40.80%
4	FXTN 05-74	4.24	75.00	84.27	38.19	122.46	1.63	2.01	1.96	5.13%	45.93%
5	FXTN 07-58	5.47	86.77	72.88	44.18	117.06	1.35	1.92	1.62	4.90%	50.83%
6	FXTN 20-17	13.72	255.84	48.43	66.61	115.04	0.45	1.50	0.54	4.82%	55.64%
7	FXTN 07-56	2.06	197.20	49.45	56.01	105.47	0.53	1.32	0.64	4.41%	60.06%
8	FXTN 05-73	2.81	109.73	38.75	27.75	66.50	0.61	1.26	0.73	2.78%	62.84%
9	FXTN 10-61	9.51	54.72	37.11	16.88	53.99	0.99	1.24	1.18	2.26%	65.10%
10	FXTN 07-59	6.47	55.10	27.79	19.62	47.42	0.86	1.23	1.03	1.98%	67.09%
11-20			968.19	74.56	184.39	258.95	0.27	0.82	0.32	10.84%	77.93%
Others			2,131.55	151.50	375.76	527.26	0.25	0.54	0.30	22.07%	100.00%
Total		7.56	4,405.21								
Total Tradable Amount**:			4,145.39	1,210.20	1,178.64	2,388.83	0.58	0.58	0.69		
Benchmark Bonds			Non-Benchmark Bonds			Retail Treasury Bonds			Treasury Bills		

Top 2 securities account for 35.22% of total volume with turnover of 2.47 times.  
 Top 10 securities account for 67.09% of total volume with turnover of 1.23 times  
 Annualized Turnover Ratio for tradable ISINs is 0.69 times

\*As of October 2017

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

\*\*\*Outstanding Issue Amounts are as of BTr Government Securities figures as of September 30, 2017, with reissuances and new issues on October 2017.