

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	7.70	143.66	440.38	130.81	571.19	3.98	3.98	3.98	21.71%	21.71%
2	RTB 03-08	2.28	196.93	155.25	157.56	312.82	1.59	2.60	1.59	11.89%	33.59%
3	FXTN 05-72	0.39	130.52	46.58	101.38	147.96	1.13	2.19	1.13	5.62%	39.22%
4	FXTN 05-74	4.07	75.00	88.83	44.68	133.51	1.78	2.13	1.78	5.07%	44.29%
5	FXTN 20-17	13.56	255.84	50.68	74.04	124.73	0.49	1.61	0.49	4.74%	49.03%
6	FXTN 07-58	5.31	86.77	73.73	47.40	121.13	1.40	1.59	1.40	4.60%	53.63%
7	FXTN 07-56	1.89	197.20	50.58	62.26	112.84	0.57	1.40	0.57	4.29%	57.92%
8	FXTN 05-73	2.64	109.73	39.00	32.31	71.31	0.65	1.33	0.65	2.71%	60.63%
9	FXTN 10-61	9.35	64.94	38.64	20.97	59.60	0.92	1.31	0.92	2.26%	62.89%
10	FXTN 07-59	6.31	55.10	29.50	23.16	52.67	0.96	1.30	0.96	2.00%	64.90%
11-20			998.07	82.06	215.77	297.83	0.30	0.87	0.30	11.32%	76.21%
Others			2,375.57	175.08	450.89	625.98	0.26	0.56	0.26	23.79%	100.00%
Total		7.12	4,689.33								
Total Tradable Amount**:			4,215.10	1,270.33	1,361.23	2,631.56	0.62	0.62	0.62		
Benchmark Bonds			Non-Benchmark Bonds			Retail Treasury Bonds			Treasury Bills		

Top 2 securities account for 33.59% of total volume with turnover of 2.6 times.
 Top 10 securities account for 64.9% of total volume with turnover of 1.3 times
 Annualized Turnover Ratio for tradable ISINs is 0.62 times

*As of December 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 November 30, 2017, with reissuances and new issues on December 2017.