

GS Volume Turnover 2018

Rank	Top Traded GS in 2018	Years to Maturity	Outstanding Issue (PhP Bln)***	2018 Dealer Volume (PhP Bln)	2018 Investor Volume (PhP Bln)	2018 Total Traded Volume (PhP Bln)*	Turnover Ratio	Cumulative Turnover	Annualized Turnover	Volume Share	Cum. Volume Share
1	RTB 05-11	4.84	255.40	62.19	36.19	98.38	0.39	0.39	4.62	36.14%	36.14%
2	FXTN 05-72	0.31	130.52	4.79	19.06	23.85	0.18	0.32	2.19	8.76%	44.90%
3	RTB 03-08	2.19	196.93	10.95	7.18	18.13	0.09	0.24	1.10	6.66%	51.56%
4	TBILL 04.18.18	0.21	5.40	3.96	11.34	15.30	2.83	0.26	34.00	5.62%	57.18%
5	FXTN 20-17	13.47	255.84	5.33	4.85	10.18	0.04	0.20	0.48	3.74%	60.92%
6	FXTN 10-60	7.61	143.66	5.14	3.70	8.84	0.06	0.18	0.74	3.25%	64.17%
7	FXTN 07-57	3.13	97.58	4.33	3.65	7.98	0.08	0.17	0.98	2.93%	67.10%
8	TBILL 04.25.18	0.23	9.00	0.32	7.15	7.47	0.83	0.17	9.96	2.74%	69.84%
9	FXTN 03-23	2.99	14.89	5.20	2.10	7.30	0.49	0.18	5.89	2.68%	72.53%
10	FXTN 10-45	Matured	38.98	1.89	3.39	5.28	0.14	0.18	1.63	1.94%	74.47%
11-20			661.20	11.91	27.46	39.37	0.06	0.13	0.71	14.46%	88.93%
Others			2,421.32	4.86	25.28	30.13	0.01	0.06	0.15	11.07%	100.00%
Total		7.12	4,230.73								
Total Tradable Amount**:			4,440.31	120.88	151.35	272.23	0.06	0.06	0.74		
Benchmark Bonds			Non-Benchmark Bonds			Retail Treasury Bonds			Treasury Bills		

Top 2 securities account for 44.9% of total volume with turnover of 0.32 times.
 Top 10 securities account for 74.47% of total volume with turnover of 0.18 times
 Annualized Turnover Ratio for tradable ISINs is 0.74 times

*As of January 2018

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

***Outstanding Issue Amounts are as of BTr Government Securities figures as of December 31, 2017, with reissuances and new issues on January 2018.