

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	4.77	255.40	85.29	61.50	146.79	0.57	0.57	3.45	35.51%	35.51%
2	FXTN 05-72	0.23	130.52	6.42	26.78	33.20	0.25	0.47	1.53	8.03%	43.54%
3	RTB 03-08	2.12	196.93	14.09	13.61	27.70	0.14	0.36	0.84	6.70%	50.24%
4	TBILL 04.18.18	0.13	9.00	6.42	14.44	20.86	2.32	0.39	13.90	5.05%	55.29%
5	FXTN 10-60	7.53	143.66	6.82	7.89	14.70	0.10	0.33	0.61	3.56%	58.84%
6	FXTN 20-17	13.39	255.84	6.34	8.16	14.50	0.06	0.26	0.34	3.51%	62.35%
7	TBILL 05.02.18	0.17	9.00	2.76	10.59	13.35	1.48	0.27	8.90	3.23%	65.58%
8	FXTN 07-56	1.73	197.20	2.18	9.07	11.25	0.06	0.24	0.34	2.72%	68.30%
9	FXTN 03-23	2.91	14.89	6.35	4.82	11.18	0.75	0.24	4.50	2.70%	71.00%
10	FXTN 07-57	3.06	97.58	4.75	5.25	10.00	0.10	0.23	0.61	2.42%	73.42%
11-20			512.97	15.80	44.97	60.77	0.12	0.20	0.71	14.70%	88.12%
Others			2,438.76	9.07	40.02	49.09	0.02	0.10	0.12	11.88%	100.00%
Total		7.92	4,261.76								
Total Tradable Amount**:			4,440.31	166.29	247.10	413.39	0.09	0.09	0.56		
Benchmark Bonds			Non-Benchmark Bonds		Retail Treasury Bonds			Treasury Bills			

Top 2 securities account for 43.54% of total volume with turnover of 0.47 times.
 Top 10 securities account for 73.42% of total volume with turnover of 0.23 times
 Annualized Turnover Ratio for tradable ISINs is 0.56 times

*As of February 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 January 31, 2017, with reissuances and new issues on February 2018.