

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	4.35	255.40	169.56	105.75	275.32	1.08	1.08	1.85	24.06%	24.06%
2	RTB 03-08	1.70	196.93	27.72	41.20	68.92	0.35	0.76	0.60	6.02%	30.08%
3	FXTN 05-75	4.61	22.04	27.28	18.69	45.97	2.09	0.82	3.58	4.02%	34.09%
4	FXTN 05-72	Matured	0.00	7.67	33.27	40.94	-	0.91	-	3.58%	37.67%
5	FXTN 03-23	2.49	34.89	19.55	17.90	37.45	1.07	0.92	1.84	3.27%	40.94%
6	FXTN 20-17	12.98	255.84	11.05	24.42	35.48	0.14	0.66	0.24	3.10%	44.04%
7	FXTN 10-60	7.12	143.66	13.08	20.29	33.37	0.23	0.59	0.40	2.92%	46.96%
8	FXTN 07-56	1.31	197.20	5.71	27.32	33.03	0.17	0.52	0.29	2.89%	49.85%
9	RTB 03-09	2.87	121.80	10.89	15.48	26.37	0.22	0.49	0.37	2.30%	52.15%
10	FXTN 07-61	6.70	20.46	11.83	11.88	23.71	1.16	0.50	1.99	2.07%	54.22%
11-20			327.19	50.16	130.98	181.14	0.55	0.51	0.95	15.83%	70.05%
Others			2,788.99	81.59	261.20	342.79	0.12	0.26	0.21	29.95%	100.00%
Total		7.53	4,364.39								
Total Tradeable Amount**:			4,423.39	436.10	708.37	1,144.47	0.26	0.26	0.44		
Benchmark Securities			Non-Benchmark Bonds			Retail Treasury Bonds			Treasury Bills		

Top 2 securities account for 30.08% of total volume with turnover of 0.76 times
 Top 10 securities account for 54.22% of total volume with turnover of 0.5 times
 Annualized Turnover Ratio for tradable ISINs is 0.44 times

*As of July 2018

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of May 31, 2018.

***Outstanding Issue Amounts are as of BTr Government Securities figures as of June 30, 2018, with reissuances and new issues on July 2018.