

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	4.26	255.40	180.64	112.23	292.86	1.15	1.15	1.72	22.16%	22.16%
2	RTB 03-08	1.61	196.93	29.71	47.26	76.97	0.39	0.82	0.59	5.82%	27.98%
3	FXTN 05-75	4.52	37.04	38.68	23.13	61.81	1.67	0.88	2.50	4.68%	32.66%
4	FXTN 20-17	12.89	255.84	13.65	33.70	47.35	-	0.64	-	3.58%	36.24%
5	FXTN 03-23	2.41	34.89	22.59	19.11	41.70	1.20	0.67	1.79	3.16%	39.40%
6	FXTN 05-72	Matured	0.00	7.67	33.27	40.94	-	0.72	-	3.10%	42.50%
7	FXTN 10-60	7.03	143.66	16.81	23.87	40.68	0.28	0.65	0.42	3.08%	45.58%
8	FXTN 07-56	1.23	197.20	5.86	30.08	35.94	0.18	0.57	0.27	2.72%	48.30%
9	RTB 03-09	2.79	121.80	12.33	19.14	31.47	0.26	0.54	0.39	2.38%	50.68%
10	FXTN 07-61	6.62	20.46	13.71	13.84	27.55	1.35	0.55	2.02	2.08%	52.76%
11-20			253.37	52.49	136.93	189.42	0.75	0.58	1.12	14.33%	67.09%
Others			2,780.74	109.47	325.40	434.87	0.16	0.31	0.23	32.91%	100.00%
Total		0.00	4,297.33								
Total Tradeable Amount**:			4,599.59	503.60	817.96	1,321.56	0.29	0.29	0.43		

Benchmark Securities

Non-Benchmark Bonds

Retail Treasury Bonds

Treasury Bills

Top 2 securities account for 27.98% of total volume with turnover of 0.82 times

Top 10 securities account for 52.76% of total volume with turnover of 0.55 times

Annualized Turnover Ratio for tradable ISINs is 0.43 times

*As of August 2018

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of June 30 2018.

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