

# GS Volume Turnover 2018

Rank	Top Traded GS in 2018	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	TBOND04.1Years	255.40	189.96	121.17	311.13	1.22	1.22	1.46	19.63%	19.63%
2	TBOND01.45Years	196.93	31.63	52.60	84.23	0.43	0.87	0.51	5.31%	24.94%
3	TBOND04.35Years	46.78	48.14	33.38	81.52	1.74	0.96	2.09	5.14%	30.08%
4	TBOND12.72Years	255.84	16.18	40.31	56.49	-	0.71	-	3.56%	33.64%
5	TBOND02.24Years	34.89	29.82	25.19	55.01	1.58	0.74	1.89	3.47%	37.11%
6	TBOND06.86Years	143.66	19.66	28.91	48.57	0.34	0.68	0.41	3.06%	40.18%
7	TBOND01.06Years	197.20	8.01	35.66	43.68	0.00	0.60	0.00	2.75%	42.93%
8	TBOND00Year	0.00	7.67	33.27	40.94	-	0.64	-	2.58%	45.51%
9	TBOND02.62Years	121.80	13.49	22.90	36.39	0.30	0.61	0.36	2.30%	47.81%
10	TBOND06.45Years	26.19	14.45	16.36	30.81	1.18	0.62	1.41	1.94%	49.75%
11-20		221.17	51.93	162.56	214.50	0.97	0.67	1.16	13.53%	63.28%
Others		2,864.39	144.77	437.34	582.11	0.20	0.36	0.24	36.72%	100.00%
Total		4,364.24								
Total Tradeable Amount**:		4,571.98	575.71	1,009.66	1,585.38	0.35	0.35	0.42		
Benchmark Securities		Non-Benchmark Bonds			Retail Treasury Bonds			Treasury Bills		

Top 2 securities account for 24.94 % of total volume with turnover of 0.87 times

Top 10 securities account for 49.75% of total volume with turnover of 0.62 times

Annualized Turnover Ratio for tradable ISINs is 0.42 times

\*As of October 2018

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

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