

# 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	TBOND04.18Years	255.40	185.19	114.85	300.04	1.17	1.17	1.57	21.05%	21.05%
2	TBOND01.53Years	196.93	30.15	49.09	79.24	0.40	0.84	0.54	5.56%	26.61%
3	TBOND04.44Years	37.04	41.47	29.23	70.70	1.91	0.92	2.54	4.96%	31.57%
4	TBOND02.32Years	34.89	27.31	23.16	50.46	-	0.95	-	3.54%	35.12%
5	TBOND12.81Years	255.84	13.98	35.76	49.75	0.19	0.71	0.26	3.49%	38.61%
6	TBOND06.95Years	143.66	18.12	26.33	44.45	-	0.64	-	3.12%	41.73%
7	TBOND00Year	0.00	7.67	33.27	40.94	0.00	0.69	0.00	2.87%	44.60%
8	TBOND01.15Years	197.20	5.91	31.09	37.00	0.19	0.60	0.25	2.60%	47.19%
9	TBOND02.7Years	121.80	12.54	20.78	33.32	0.27	0.57	0.36	2.34%	49.53%
10	TBOND06.54Years	26.19	13.71	15.11	28.82	1.10	0.58	1.47	2.02%	51.56%
11-20		220.51	51.67	147.31	198.98	0.90	0.63	1.20	13.96%	65.52%
Others		2,837.50	120.07	371.36	491.43	0.17	0.33	0.23	34.48%	100.00%
Total		4,326.95								
Total Tradeable Amount**:		4,571.98	527.80	897.34	1,425.14	0.31	0.31	0.42		
Benchmark Securities		Non-Benchmark Bonds			Retail Treasury Bonds			Treasury Bills		

Top 2 securities account for 26.61 % of total volume with turnover of 0.84 times

Top 10 securities account for 51.56% of total volume with turnover of 0.58 times

Annualized Turnover Ratio for tradable ISINs is 0.42 times

\*As of August 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 August 31, 2018, with reissuances and new issues on September 2018.