

GS Volume Turnover 2016

Rank	Top Traded GS in 2016	Years to Maturity	Outstanding Issue (PhP Bln)	2016 Dealer Volume (PhP Bln)	2016 Investor Volume (PhP Bln)	2016 Total Traded Volume (PhP Bln)	Turnover Ratio	Cumulative Turnover	Annualized Turnover	Volume Share	Cum. Volume Share
1	FXTN 10-60	9.12	143.66	495.30	166.82	662.12	4.61	4.61	7.90	30.20%	30.20%
2	FXTN 20-17	14.98	255.84	211.36	116.43	327.79	1.28	2.48	2.20	14.95%	45.15%
3	FXTN 05-73	4.06	84.73	112.17	56.29	168.46	1.99	2.39	3.41	7.68%	52.84%
4	FXTN 07-56	3.31	197.20	85.90	52.57	138.47	0.70	1.90	1.20	6.32%	59.15%
5	FXTN 07-57	4.64	97.58	88.66	47.76	136.42	1.40	1.84	2.40	6.22%	65.38%
6	FXTN 05-72	1.81	130.52	65.19	55.11	120.31	0.92	1.71	1.58	5.49%	70.86%
7	FXTN 07-58	6.73	25.00	53.55	20.13	73.67	2.95	1.74	5.05	3.36%	74.23%
8	FXTN 03-20	Matured	94.78	5.63	50.00	55.63	0.59	1.63	1.01	2.54%	76.76%
9	FXTN 10-59	8.06	119.48	23.60	30.69	54.29	0.45	1.51	0.78	2.48%	79.24%
10	FXTN 25-11	24.13	142.56	14.32	36.97	51.29	0.36	1.38	0.62	2.34%	81.58%
11-20			780.97	87.16	128.11	215.27	0.28	0.97	0.47	9.82%	91.40%
Others			1803.21	60.13	128.44	188.57	0.10	0.57	0.18	8.60%	100.00%
Total		8.77	3,875.53								
Total Tradeable Amount*:			2,992.9	1302.96	889.32	2,192.28	0.73	0.73	1.26		
Benchmark Bonds			Non-Benchmark Bonds		Retail Treasury Bonds			Treasury Bills			

Top 2 securities account for 45.15% of total volume with turnover of 2.48 times
 Top 10 securities account for 81.58% of total volume with turnover of 1.38 times
 Annualized Turnover Ratio for tradable ISINs is 1.26 times

*As of July 2016

**Total amount tradable was obtained from BTr data (Outstanding GS per Holder file) as of March 31, 2016.

***Outstanding Issue Amounts are as of June 30, 2016.