

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	8.95	143.66	529.52	195.25	724.77	5.05	5.05	6.73	28.42%	28.42%
2	FXTN 20-17	14.81	255.84	222.58	136.50	359.08	1.40	2.71	1.87	14.08%	42.50%
3	FXTN 05-73	3.89	84.73	117.95	63.62	181.56	2.14	2.61	2.86	7.12%	49.62%
4	FXTN 07-57	4.47	97.58	101.63	58.06	159.69	1.64	2.45	2.18	6.26%	55.88%
5	FXTN 07-56	3.15	197.20	87.08	56.67	143.75	0.73	2.01	0.97	5.64%	61.52%
6	FXTN 05-72	1.64	130.52	69.39	68.98	138.37	1.06	1.88	1.41	5.43%	66.95%
7	FXTN 07-58	6.56	50.00	83.83	47.74	131.57	2.63	1.92	3.51	5.16%	72.11%
8	FXTN 25-11	23.96	142.56	17.68	45.84	63.52	0.45	1.73	0.59	2.49%	74.60%
9	FXTN 10-59	7.89	119.48	25.33	33.82	59.15	0.50	1.61	0.66	2.32%	76.92%
10	RTB 10-04	6.88	141.42	25.41	32.45	57.87	0.41	1.48	0.55	2.27%	79.19%
11-20			785.67	72.09	195.59	267.68	0.34	1.06	0.45	10.50%	89.68%
Others			1771.87	90.21	172.91	263.12	0.15	0.65	0.20	10.32%	100.00%
Total		8.29	3,920.53								
Total Tradeable Amount*:			3,076.90	1,442.70	1,107.44	2,550.14	0.83	0.83	1.11		
Benchmark Bonds			Non-Benchmark Bonds			Retail Treasury Bonds			Treasury Bills		

Top 2 securities account for 42.50% of total volume with turnover of 2.71 times
 Top 10 securities account for 79.19% of total volume with turnover of 1.48 times
 Annualized Turnover Ratio for tradable ISINs is 1.11 times

*As of September 2016

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

***Outstanding Issue Amounts are as of August 31, 2016.