

JUNE 2021

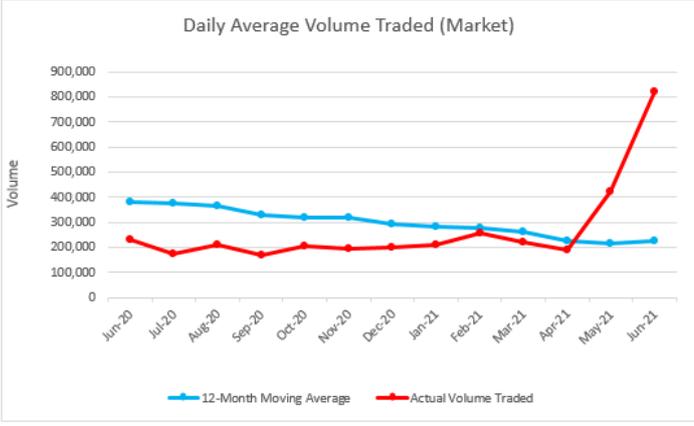
# TTSE Market Movement Report

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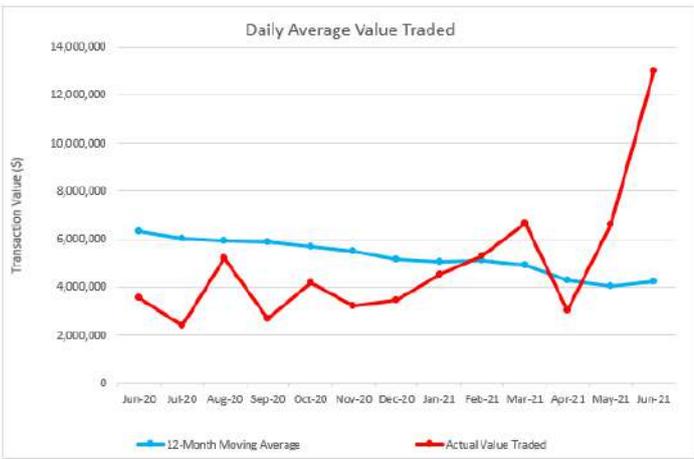
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# Daily Average Volume Traded (By Market\*)



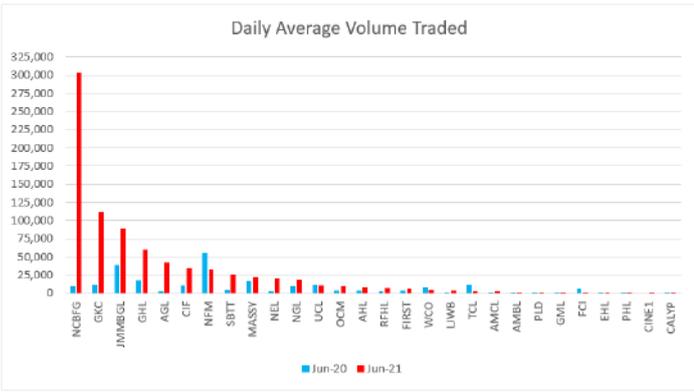
- Market Capitalisation:
  - QOQ: +1.93%
  - MOM: +1.92%
  - YOY: +4.33%
- Daily Average Volume Traded:
  - QOQ: +107.59%
  - MOM: +95.41%
  - YOY: +252.31%
  - 267.48% ahead of the 12-month moving average as at June 2021

# Daily Average Value Traded (By Market\*)



- Daily Average Value Traded:
  - QOQ: +37.10%
  - MOM: +97.30%
  - YOY: +267.51%
  - 206.97% above the 12-month moving average as at June 2021
- Actual Value Traded:
  - QOQ: +33.63%
  - MOM: +118.07%
  - YOY: +285.88%

# Daily Average Volume Traded (Per Security)



- The top 5 most liquid securities as measured by DAVT were NCBFG, GKC, JMMBGL, GHL and AGL for the month of June 2021.
- GHL recorded 237 transactions, the largest number for the month of June 2021; followed by CIF and SBTT, which recorded 139 and 138 trades, respectively.
- SBTT, GKC, MASSY, NGL, GHL and CIF traded on all 21 trading days; while NCBFG, AGL and JMMBGL traded on 19 out of the 21 trading days in the month of June 2021.

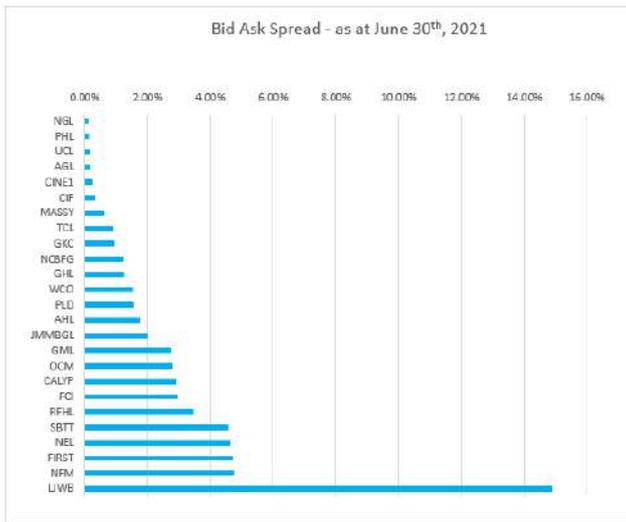
The total number of trades in June 2021 was 1,707, up by 371 or 27.77% over the previous month.

On a YOY basis, total trades increased by 703 or 70.02%; while trades increased by 580 or 15.87% on a QOQ basis.

\*The charts above reflect data for the First Tier, SME, and Mutual Fund Markets.



# Bid Ask Spread



Security	Largest Spread	Security	Smallest Spread
Ljwb	14.93%	Ngl	0.11%
Nfm	4.76%	Phl	0.14%
First	4.74%	Ucl	0.18%
Nel	4.67%	AgL	0.20%
Sbtt	4.59%	Cine1	0.25%

# Share Turnover\*\*

## MONTHLY



- In June 2021, AGL reported a market turnover ratio of 1.30%, followed by UCL and NFM which reported turnover ratios of 0.88% and 0.62% respectively, while CALYP and FCI recorded the lowest market turnover performances of 0.0101% and 0.0014%, respectively

## YTD



- As at June 2021, NFM's market share turnover ratio on a YTD basis stood at 2.41%, followed by AGL whose ratio stands at 1.90%. Conversely, of all the securities traded on a YTD basis LJWA trails with a market share turnover ratio of 0.005%. We note that as at June 2021, LJWP has reported a YTD market turnover of 5.90%.

# Market Turnover

- June 2021: 0.19% | June 2021 (12-month Rolling Average): 0.90%
- May 2021: 0.09% | May 2021 (12-month Rolling Average): 0.77%
- June 2020: 0.05% | June 2020 (12-month Rolling Average): 1.11%
- 2020 Annual: 0.93%

# Market Indicators

Market Indicators (by Market Cap)			
Indicators	Jun-21	Jun-20	May-21
Turnover (%)	0.19	0.05	0.09
Market Cap (\$B)	140.09	134.28	137.44
Value Traded (\$M)	273.12	70.78	125.24
Daily Average Vol Traded (\$'000)	821.54	233.18	420.42
Market Breadth (Advance/Decline Ratio)	16:9	11:10	2:1

\*\*The YTD Share Turnover diagram excludes Preference Share securities.