

JULY 2021

TTSE Market Movement Report

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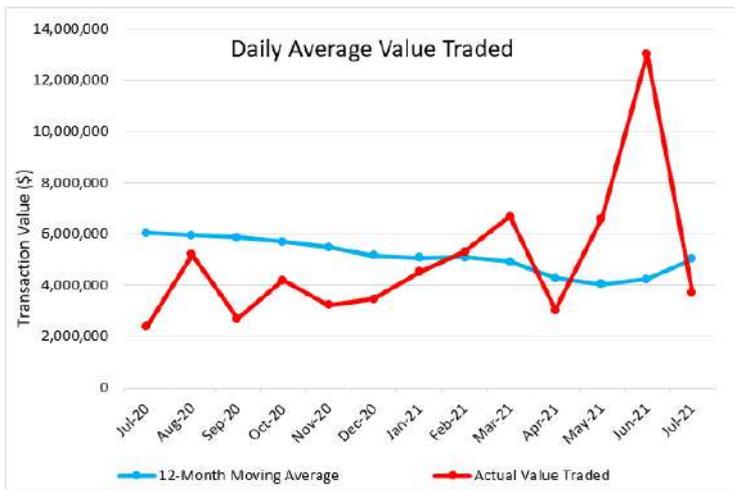
Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (By Market*)



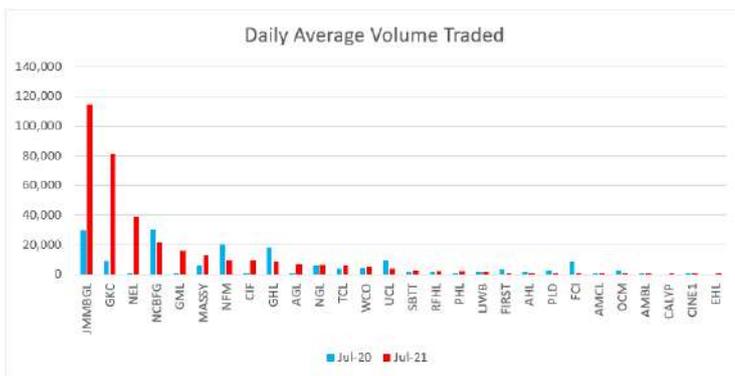
- Market Capitalisation:
 - MOM: +1.03%
 - YOY: +4.90%
- Daily Average Volume Traded:
 - MOM: -57.13%
 - YOY: +102.20%
 - 29.20% ahead of the 12-month moving average as at July 2021

Daily Average Value Traded (By Market*)



- Daily Average Value Traded:
 - MOM: -71.41%
 - YOY: +55.83%
 - 26.02% behind the 12-month moving average as at July 2021
- Actual Value Traded:
 - MOM: -70.05%
 - YOY: +49.05%

Daily Average Volume Traded (Per Security)



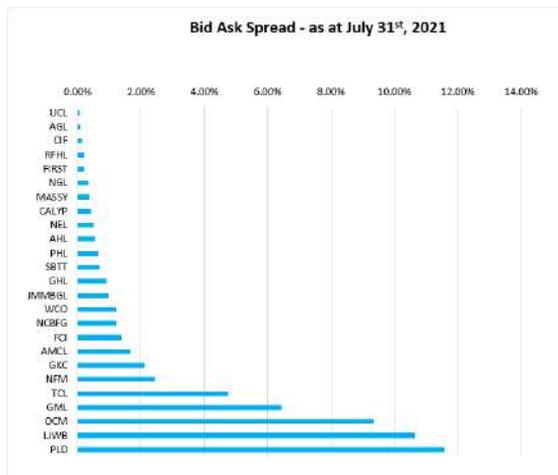
- The top 5 most liquid securities as measured by DAVT were JMMBGL, GKC, NEL, NCBFG and GML, for the month of July 2021.
- NGL recorded the largest number of transactions (117) in the month of July 2021; followed by CIF which record 94 trades, and GHIL and NEL which both recorded 91 trades.
- NGL traded on 21 out of the 22 trading days, while CIF, GKC, SBTT and FIRST traded on 20 out of the 22 trading days in July 2021.

The total number of trades in July 2021 was 1,265 down by 442 or 25.89% over the previous month.

On a YOY basis, total trades recorded in July 2021 increased by 266 or 26.63% over July 2020.

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

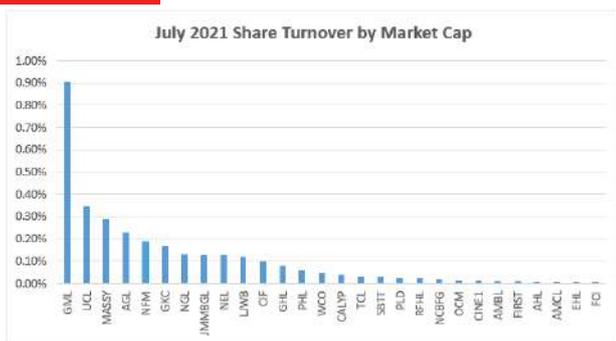
Bid Ask Spread



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
PLD	11.59%	UCL	0.06%
LJWB	10.67%	AGL	0.08%
OCM	9.33%	CIF	0.15%
GML	6.45%	RFHL	0.18%
TCL	4.76%	FIRST	0.20%

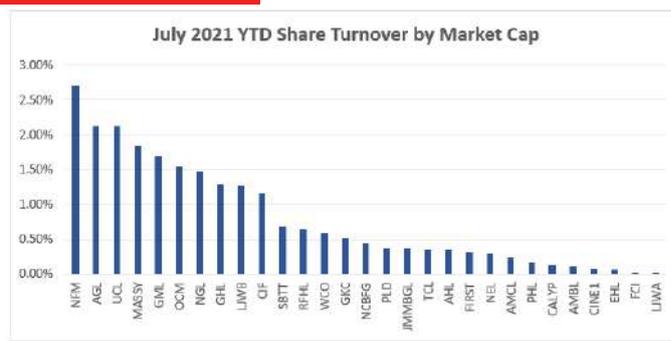
Share Turnover**

MONTHLY



- In July 2021, GML reported a market turnover ratio of 0.91% followed by UCL and MASSY which reported turnover ratios of 0.35% and 0.29% respectively, whilst FCI and EHL recorded the lowest market turnover performances of 0.001% and 0.002%, respectively.

YTD



- As at July 2021, NFM's market share turnover ratio on a YTD basis stood at 2.71%, followed by AGL and UCL whose ratios both stood at 2.12%. Conversely, of all the securities traded, LJWA trails with the lowest YTD market share turnover ratio of 0.005%. We note that as at July 2021, LJWP's YTD market turnover stands at 5.90%.

Market Turnover

- July 2021: 0.06%
- July 2021 (12-month Rolling Average): 0.91%
- June 2021: 0.19%
- June 2021 (12-month Rolling Average): 0.90%
- July 2020: 0.04%
- July 2020 (12-month Rolling Average): 1.09%
- 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

TTSE Online Platform (TOP)

	AS AT JUNE 30, 2021	AS AT JULY 31, 2021
NUMBER OF ORDERS	3,036	3,659
NUMBER OF TRADES	2,829	3,410
VALUE OF TRADES	TT\$100.8M	TT\$112.7M

Value traded on TOP represented 15% of the market's total traded value for July 2021 (June 2021: 14%)

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