

AUGUST 2021

# TTSE Market Movement Report

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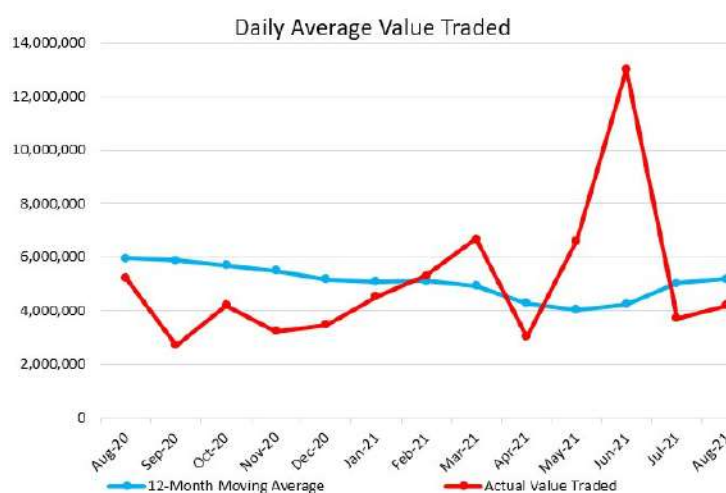
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## Daily Average Volume Traded (By Market\*)



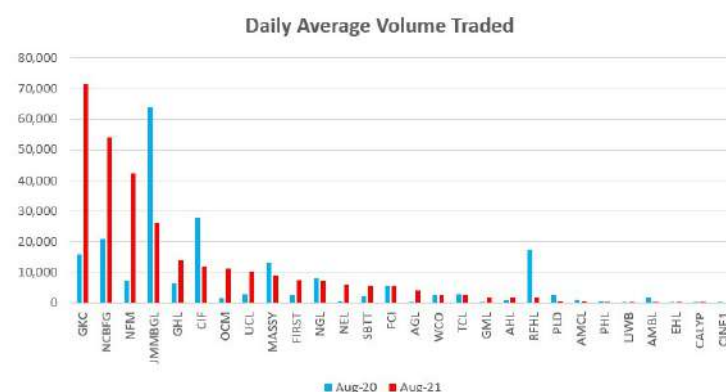
- Market Capitalisation:
  - MOM: +1.00%
  - YOY: +4.99%
- Daily Average Volume Traded:
  - MOM: -14.80%
  - YOY: +43.11%
  - 4.40% ahead of the trailing 12-month moving average as at August 2021

## Daily Average Value Traded (By Market\*)



- Daily Average Value Traded:
  - MOM: +12.88%
  - YOY: -19.49%
  - 19.18% behind the trailing 12-month moving average as at August 2021
- Actual Value Traded:
  - MOM: +2.62%
  - YOY: -19.49%

## Daily Average Volume Traded (Per Security)



- The top 5 most liquid securities as measured by DAVT were GKC, NCBFG, NFM, JMMBGL and GHL for the month of August 2021.
- CIF recorded the largest number of transactions (129) in the month of August 2021; followed by GKC which recorded 116 then MASSY and NGL which both recorded 92 trades.
- CIF traded on all 20 trading days while FIRST, NGL, GKC and MASSY traded on 19 out of the 20 trading days in August 2021.

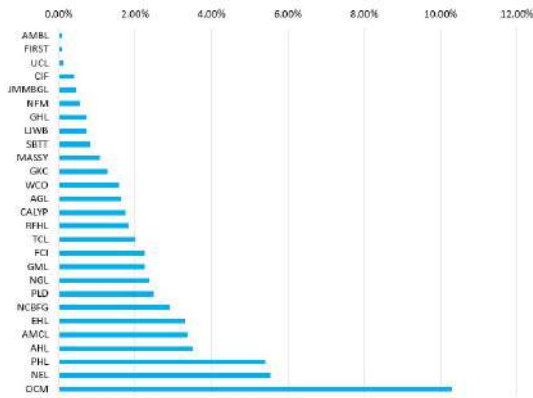
The total number of trades in August 2021 was 1,338, up by 73 or 5.77% over the previous month.

On a YOY basis, total trades recorded in August 2021 increased by 422 or 46.07% over August 2020's total reported trades.

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

# Bid Ask Spread

Bid Ask Spread - as at August 31<sup>st</sup>, 2021

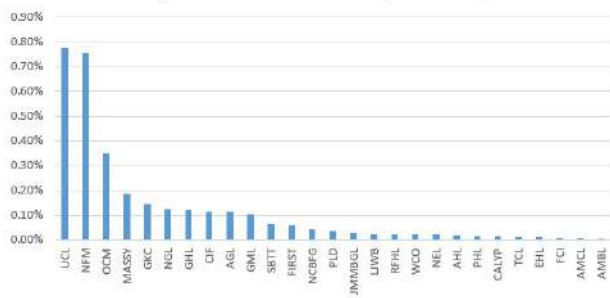


Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
OCM	10.31%	AMBL	0.10%
NEL	5.56%	FIRST	0.10%
PHL	5.41%	UCL	0.12%
AHL	3.51%	CIF	0.41%
AMCL	3.37%	JMMBGL	0.46%

# Share Turnover\*\*

## MONTHLY

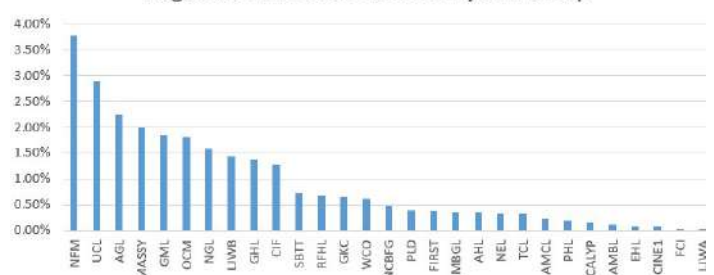
August 2021 Share Turnover by Market Cap



- For the trading month of August 2021, UCL reported a market turnover ratio of 0.77% followed by NFM and OCM which reported turnover ratios of 0.76% and 0.35% respectively, whilst AMBL and AMCL recorded the lowest market turnover performances of 0.004% and 0.01%, respectively.

## YTD

August 2021 YTD Share Turnover by Market Cap



- As at August 2021, NFM's market share turnover ratio on a YTD basis stood at 3.77%, followed by UCL and AGI whose ratios stood at 2.89% and 2.25% respectively. Conversely, of all the securities traded, LJWA trails with the lowest YTD market share turnover ratio of 0.005%. We note that as at August 2021, LJWP's YTD market turnover stood at 5.90%.

# Market Turnover

- August 2021: 0.06%
- August 2021 (12-month Rolling Average): 0.88%
- July 2021: 0.06%
- July 2021 (12-month Rolling Average): 0.91%
- August 2020: 0.08%
- August 2020 (12-month Rolling Average): 1.06%
- 2020 Annual: 0.93%

# Market Indicators

Market Indicators (by Market Cap)			
Indicators	Aug-21	Aug-20	Jul-21
Turnover (%)	0.06	0.08	0.06
Market Cap (\$B)	142.94	136.15	141.52
Value Traded (\$M)	83.94	104.26	81.80
Daily Average Vol Traded (\$'000)	300.07	209.68	352.20
Market Breadth (Advance/Decline Ratio)	15:11	12:13	5:3

# TTSE Online Platform (TOP)

	AS AT JULY 31, 2021	AS AT AUGUST 31, 2021
NUMBER OF ORDERS	3,659	4,288
NUMBER OF TRADES	3,410	4,060
VALUE OF TRADES	TT\$112.7M	TT\$134.1M

Value traded on TOP represented 26% of the market's total traded value for August 2021 (July 2021: 15%)

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