

SEPTEMBER 2021

# TTSE Market Movement Report

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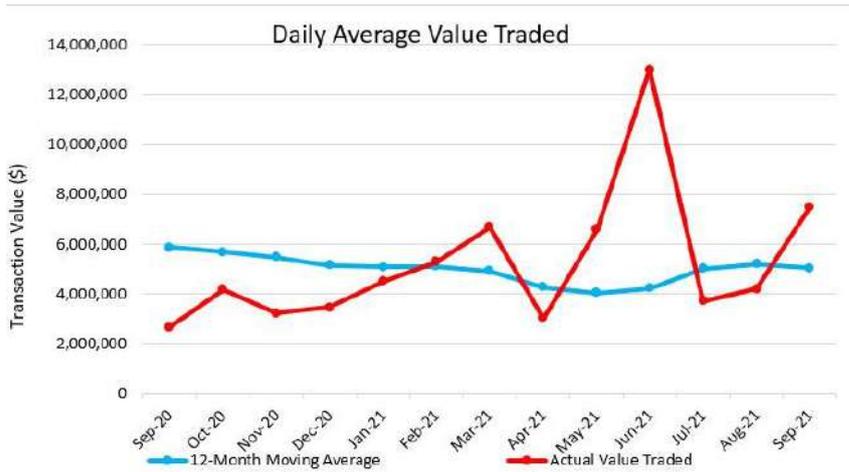
Trinidad & Tobago  
**Stock Exchange**  
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## Daily Average Volume Traded (By Market\*)



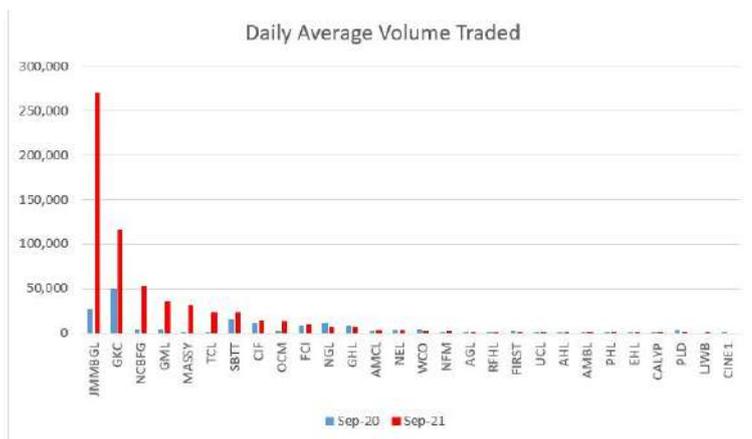
- Market Capitalisation:
  - MOM: -0.27%
  - YOY: +5.64%
  - QOQ: +1.76%
- Daily Average Volume Traded:
  - MOM: +108.29%
  - YOY: +268.95%
  - QOQ: -10.69%
  - 110.90% ahead of the trailing 12-month moving average as at September 2021

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



- Daily Average Value Traded:
  - MOM: +78.30%
  - YOY: +178.10%
  - QOQ: -31.96%
  - 48.12% ahead of the trailing 12-month moving average as at September 2021
- Actual Value Traded:
  - MOM: +87.22%
  - YOY: +178.10%
  - QOQ: -26.66%

## Daily Average Volume Traded (Per Security)



- The top 5 most liquid securities as measured by DAVT, were JMMBGL, GKC, NCBFG, GML and MASSY for the month of September 2021.
- NCBFG recorded the largest number of transactions (212) during the month of September 2021; followed by SBT and CIF which recorded 134 and 130 trades, respectively.
- FIRST traded on all 21 trading days while CIF, NGL, MASSY and SBT traded on 20 out of the 21 trading days during the month of September 2021.

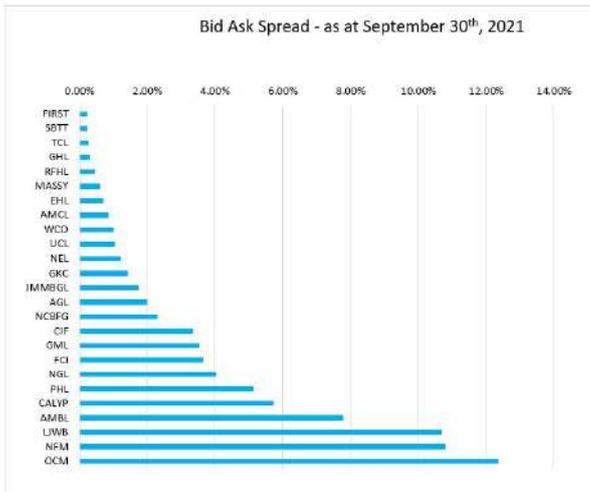
The total number of trades in September 2021 was 1,525, up by 187 or 13.98% over the previous month.

On a YOY basis, total trades recorded in September 2021 increased by 598 or 64.51% over September 2020's total reported trades.

On a QOQ basis, total trades reported in Q3-2021 declined by 106 or 2.50% relative to the reported trading activity in Q2-2021.

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

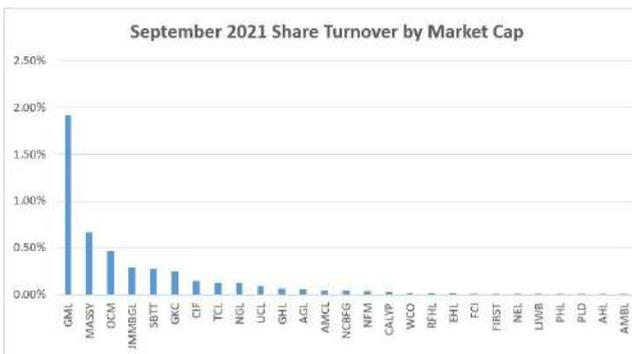
# Bid Ask Spread



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
OCM	12.35%	FIRST	0.24%
NFM	10.80%	SBTT	0.24%
LJWB	10.67%	TCL	0.25%
AMBL	7.78%	GHL	0.30%
CALYP	5.71%	RFHL	0.47%

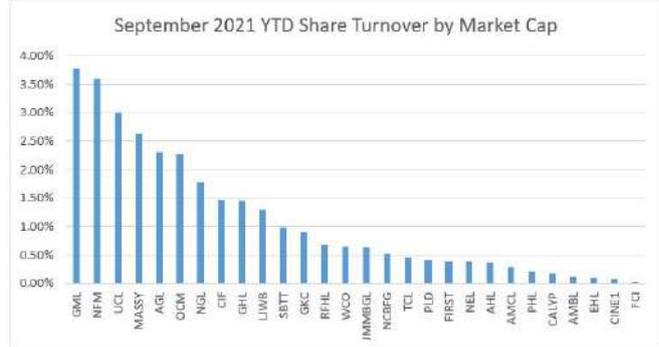
# Share Turnover\*\*

## MONTHLY



- For the trading month of September 2021, GML reported a market turnover ratio of 1.92% followed by MASSY and OCM which reported turnover ratios of 0.67% and 0.47% respectively, whilst AMBL and AHL recorded the lowest market turnover performances of 0.008% and 0.009%, respectively.

## YTD



- As at September 2021, GML's market share turnover ratio on a YTD basis stood at 3.78%, followed by NFM and UCL whose ratios stood at 3.61% and 3.01% 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 September 2021, LJWP's YTD market turnover remains at 5.90% since April 2021.

# Market Turnover

- September 2021: 0.11%
- September 2021 (12-month Rolling Average): 0.96%
- August 2021: 0.06%
- August 2021 (12-month Rolling Average): 0.88%
- September 2020: 0.04%
- September 2020 (12-month Rolling Average): 1.04%
- 2020 Total Annual: 0.93%

# Market Indicators

Market Indicators			
Indicators	Sep-21	Sep-20	Aug-21
Turnover (%)	0.11	0.04	0.06
Market Cap (\$ bln)	142.56	134.94	142.94
Value Traded (\$ million)	157.15	56.51	83.94
Daily Avg Vol Traded (\$'000)	625.01	169.40	300.07
Market Breadth (Advance/Decline Ratio)	14:11	11:15	15:11

# TTSE Online Platform (TOP)

	AS AT AUGUST 31, 2021	AS AT SEPTEMBER 30, 2021
NUMBER OF ORDERS	4,288	4,758
NUMBER OF TRADES	4,060	4,571
VALUE OF TRADES	TT\$134.1M	TT\$147.8M

Value traded on TOP represented 9% of the market's total traded value for September 2021 (August 2021: 26%)

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