

OCTOBER 2021

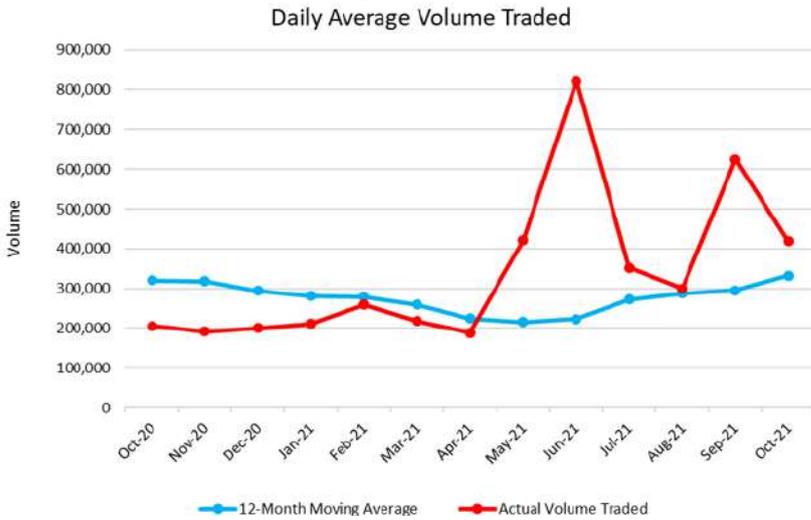
TTSE Market Movement Report

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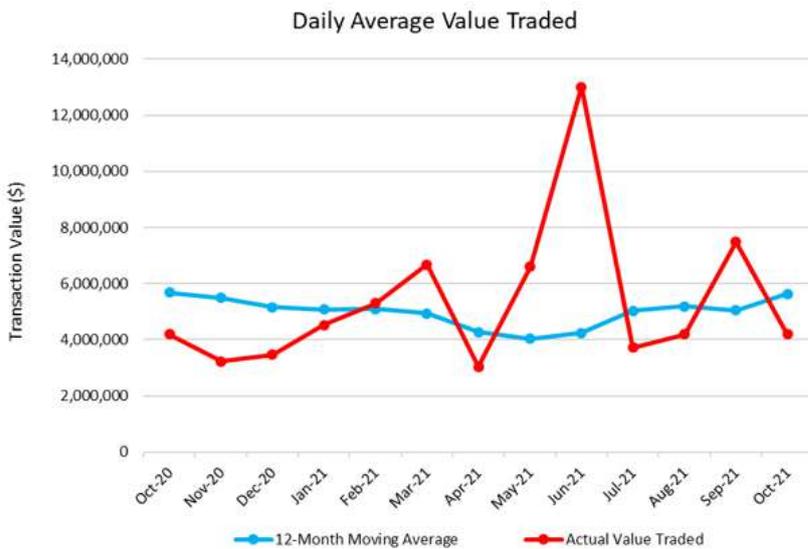
Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (By Market*)



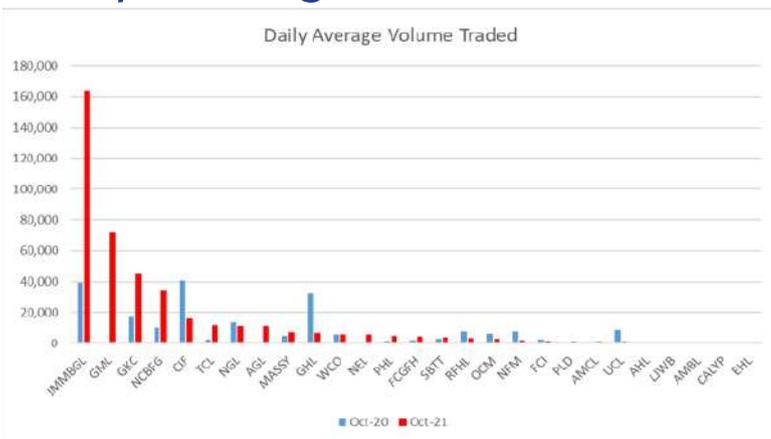
- Market Capitalisation:
 - MOM: -0.37%
 - YOY: +6.07%
- Daily Average Volume Traded:
 - MOM: -32.98%
 - YOY: +102.92%
 - 25.83% ahead of the trailing 12-month moving average as at October 2021

Daily Average Value Traded (By Market*)



- Daily Average Value Traded:
 - MOM: -43.97%
 - YOY: +0.05%
 - 23.09% behind the trailing 12-month moving average as at October 2021
- Actual Value Traded:
 - MOM: -43.97%
 - YOY: -4.05%

Daily Average Volume Traded (Per Security)



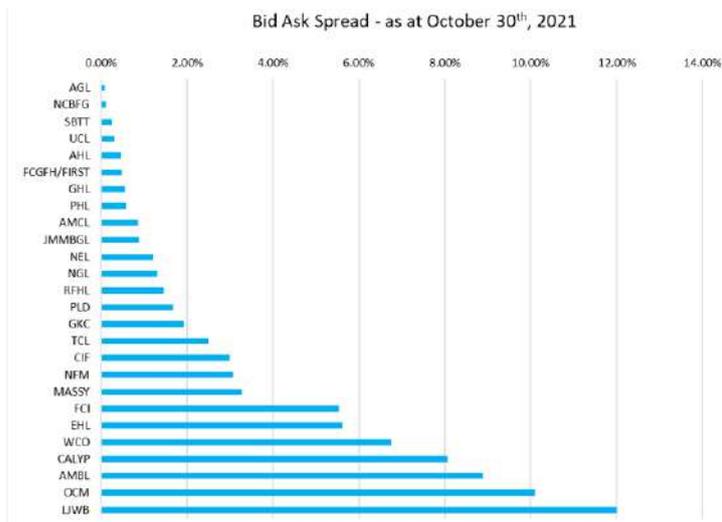
- The top 5 most liquid securities as measured by DAVT, were JMMBGL, GML, GKC, NCBFG, and CIF for the month of October 2021.
- CIF recorded the largest number of transactions (128) during the month of October 2021; followed by MASSY and NGL which recorded 120 and 110 trades, respectively.
- WCO traded on all 21 trading days while CIF, NGL and SBTT traded on 20 out of the 21 trading days during the month of October 2021.

The total number of trades in October 2021 was 1,419, down by 106 or 6.95% over the previous month.

On a YOY basis, total trades recorded in October 2021 increased by 477 or 50.64% over October 2020's total reported trades.

*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
LJWP	12.00%	AGL	0.08%
OCM	10.11%	NCBFG	0.12%
AMBL	8.89%	SBTT	0.24%
CALYP	8.06%	UCL	0.31%
WCO	6.77%	AHL	0.47%

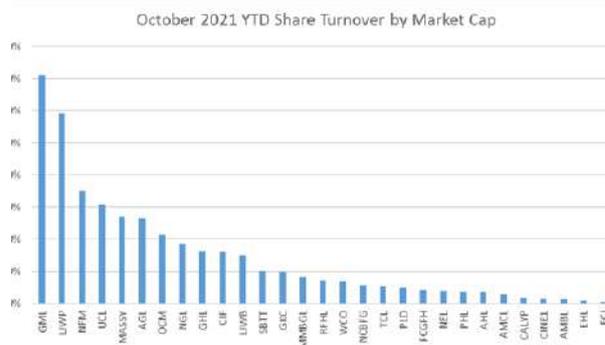
Share Turnover

MONTHLY



- For the trading month of October 2021, GML reported a market turnover ratio of 3.56%, significantly greater than any other security. AGL and NGL reported turnover ratios of 0.34% and 0.20% respectively, whilst FCI and AMBL recorded the lowest market turnover performances of 0.002% and 0.006%, respectively.
- GML's monthly traded value of \$4.57M was greater than the security's cumulative trade value for the preceding 5 year period i.e. \$2.82M between 2016-2020. This led to a monthly share turnover ratio of 3.56% for GML.

YTD



- As at October 2021, GML's market share turnover ratio on a YTD basis stood at 7.10%, followed by LJWP and NFM whose ratios stood at 5.90% and 3.50% respectively. Conversely, of all the securities traded, LJWA trails with the lowest YTD market share turnover ratio of 0.005%.

Market Indicators

Market Indicators			
Indicators	Oct-21	Oct-20	Sep-21
Turnover (%)	0.06	0.07	0.11
Market Cap (\$ bln)	142.03	133.91	142.56
Value Traded (\$ million)	88.04	92.19	157.15
Daily Avg Vol Traded (\$'000)	418.91	206.44	625.01
Market Breadth (Advance/Decline Ratio)	2:1	3:5	14:11

TTSE Online Platform (TOP)

	AS AT SEPTEMBER 30, 2021	AS AT OCTOBER 30, 2021
NUMBER OF ORDERS	4,758	5,289
NUMBER OF TRADES	4,571	5,072
VALUE OF TRADES	TT\$147.8M	TT\$162.1M

Value traded on TOP represented 16% of the market's total traded value for October 2021 (September 2021: 9%)

