

NOVEMBER 2021

TTSE Market Movement Report

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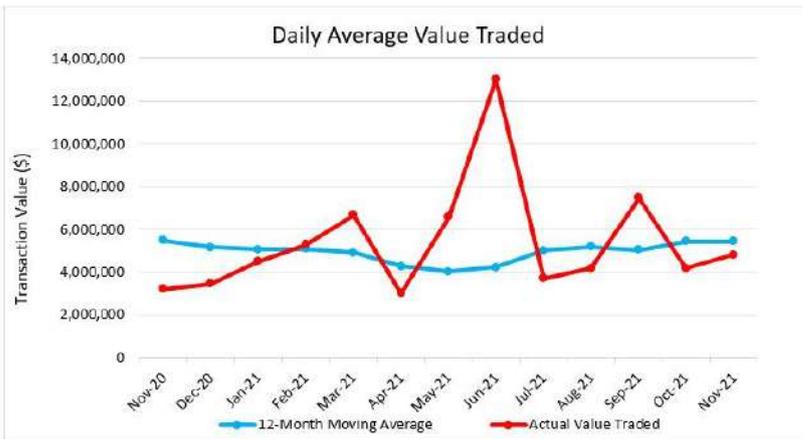
Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (By Market*)



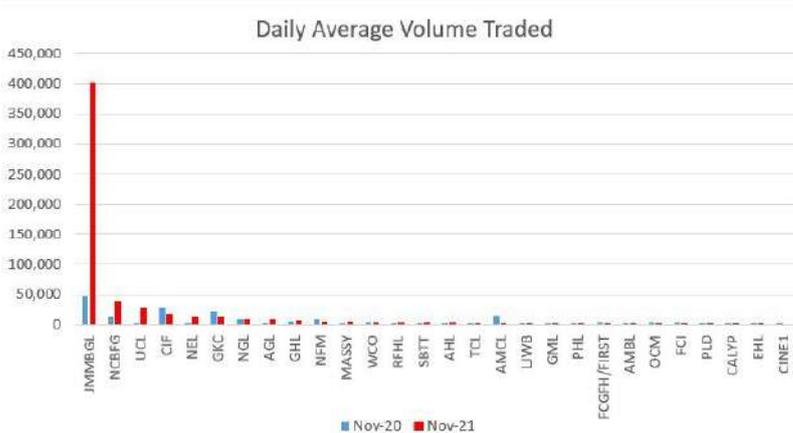
- Market Capitalisation:
 - MOM: +2.10%
 - YOY: +9.30%
- Daily Average Volume Traded:
 - MOM: +39.29%
 - YOY: +203.68%
 - 66.41% ahead of the trailing 12-month moving average as at November 2021

Daily Average Value Traded (By Market*)



- Daily Average Value Traded:
 - MOM: +15.31%
 - YOY: +49.62%
 - 11.32% behind the trailing 12-month moving average as at November 2021
- Actual Value Traded:
 - MOM: +15.31%
 - YOY: +49.62%
 - YTD: +11.44% as at November 2021

Daily Average Volume Traded (Per Security)



- The top 5 most liquid securities as measured by DAVT, were JMMBGL, NCBFG, UCL, CIF, and NEL for the month of November 2021.
- UCL recorded the largest number of transactions (134) during the month of November 2021; followed by MASSY and CIF which recorded 133 and 116 trades, respectively.
- MASSY traded on all 21 trading days while FCGFH, GKC and JMMBGL traded on 20 out of the 21 trading days during the month of November 2021.

The total number of trades in November 2021 was 1,502, increasing by 83 or 5.85% over October 2021.

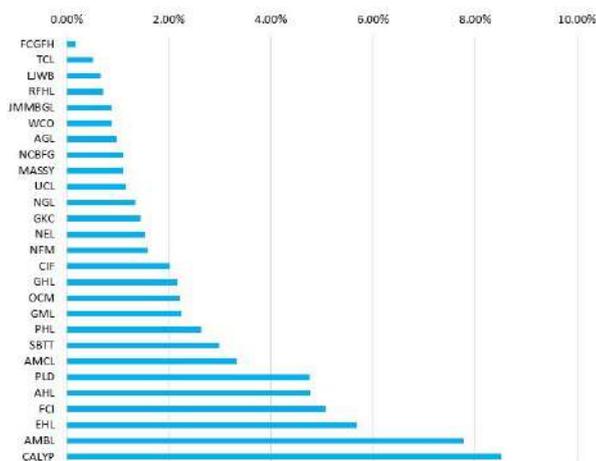
On a YOY basis, total trades recorded in November 2021 increased by 569 or 60.99% over November 2020's total reported trades.

On a cumulative YTD basis, total trades recorded as at November 2021 stood at 14,937, representing an increase of 2,696 trades or 22.02% over the comparable period in 2020. The average daily number of trades on a YTD basis stood at 66 trades, in comparison to an average of 54 trades over the comparable period in 2020.

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

Bid Ask Spread

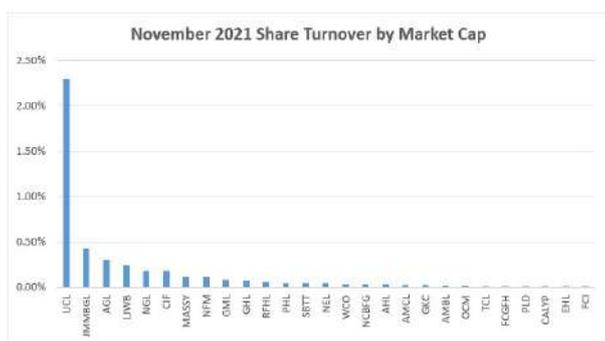
Bid Ask Spread - as at November 30th, 2021



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
CALYP	8.52%	FCGFH	0.18%
AMBL	7.78%	TCL	0.52%
EHL	5.67%	LJWB	0.66%
FCI	5.08%	RFHL	0.72%
AHL	4.78%	JMMBGL	0.87%

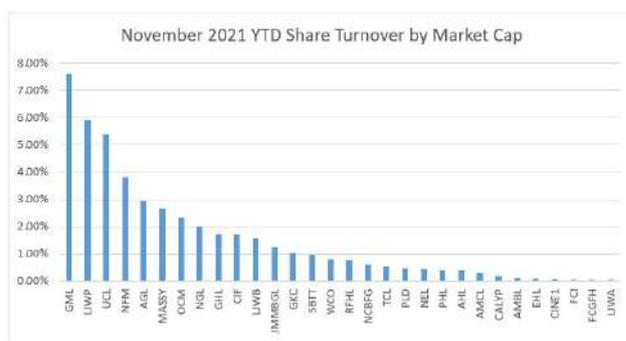
Share Turnover

MONTHLY



- For the trading month of November 2021, UCL reported a market turnover ratio of 2.30%, noticeably greater than that recorded for any other security. JMMBGL and AGI reported turnover ratios of 0.43% and 0.31% respectively, whilst EHL and FCI recorded the lowest market turnover performances of 0.001% and 0.0004%, respectively.

YTD



- As at November 2021, GML's market share turnover ratio on a YTD basis stood at 7.60%, followed by LJWP and UCL whose ratios stood at 5.90% and 5.38% 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	Nov-21	Nov-20	Oct-21
Turnover (%)	0.07	0.05	0.06
Market Cap (\$ bln)	145.02	132.69	142.03
Value Traded (\$ million)	101.52	67.86	88.04
Daily Avg Vol Traded (\$'000)	583.48	192.14	418.91
Market Breadth (Advance/Decline Ratio)	1:1	9:16	2:1

Market Turnover

- November 2021: 0.07%
- October 2021: 0.06%
- November 2021 (12-month Rolling Average): 0.96%
- November 2020: 0.05%
- November 2020 (12-month Rolling Average): 0.96%
- 2020 Total Annual: 0.93%

TTSE Online Platform (TOP)

	AS AT OCTOBER 30, 2021	AS AT NOVEMBER 30, 2021
NUMBER OF ORDERS	5,289	5,909
NUMBER OF TRADES	5,072	5,708
VALUE OF TRADES	TT\$162.1M	TT\$177.9M

Value traded on TOP represented 16% of the markets total traded value for November 2021 (October 2021: 16%)

