

DECEMBER 2021

# TTSE Market Movement Report

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Trinidad & Tobago  
**Stock Exchange**  
*Creating Opportunities*

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



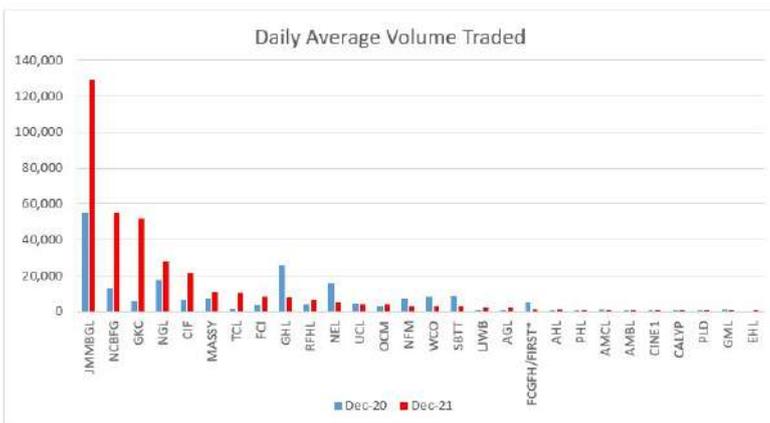
- Market Capitalisation (FT, MTF and SME markets):
  - MOM: +3.39%
  - YOY: +10.62%
  - QOQ: +5.18%
- Daily Average Volume Traded:
  - MOM: -38.29%
  - YOY: +79.83%
  - QOQ: -42.39%
- 6.04% behind the trailing 12-month moving average as at December 2021

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



- Daily Average Value Traded:
  - MOM: +5.28%
  - YOY: +47.13%
  - QOQ: -31.99%
- 8.87% behind the trailing 12-month moving average as at December 2021
- Actual Value Traded:
  - MOM: +10.29%
  - YOY: +47.13%
  - QOQ (Cumulative): -6.61%
- On a cumulative YOY basis, the total value traded in 2021 increased by 13.60% in comparison to the total value traded in 2020.

## Daily Average Volume Traded (Per Security)



- The top 5 most liquid securities as measured by DAVT, were JMMBGL, NCBFG, GKC, NGL and CIF for the month of December 2021.
- MASSY recorded the largest number of transactions (214) during the month of December 2021; followed by NGL and CIF which recorded 185 and 151 trades, respectively.
- SBTT and MASSY traded on all 22 trading days while RFHL, GKC and CIF traded on 21 out of the 22 trading days during the month of December 2021.

The total number of trades in December 2021 was 1,609, increasing by 107 or 7.12% in comparison to the activity in November 2021.

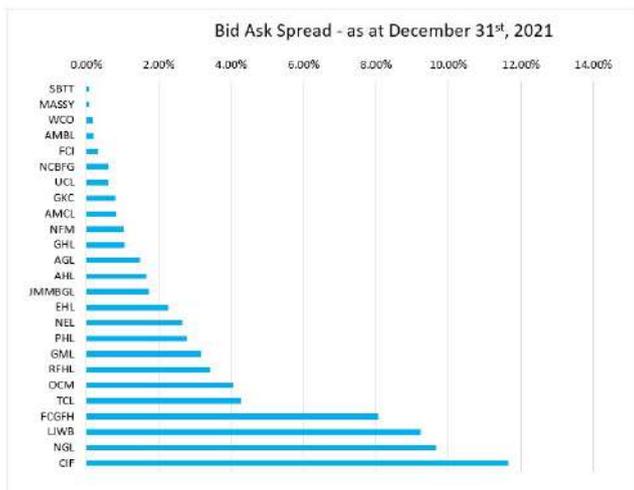
On a YOY basis, total trades recorded in December 2021 increased by 552 or 52.22% over December's 2020's trading activity.

On a QOQ basis, total trades in the fourth quarter of 2021 stood at 4,530, an increase of 402 or 9.74% over the preceding quarter.

On a cumulative YOY basis, 16,546 trades were reported in 2021, representing an increase of 3,248 trades or 24.42% over the recorded trading activity in 2020. In 2021 on average, there were 66 trades daily, in comparison to an average of 53 trades in 2020.

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

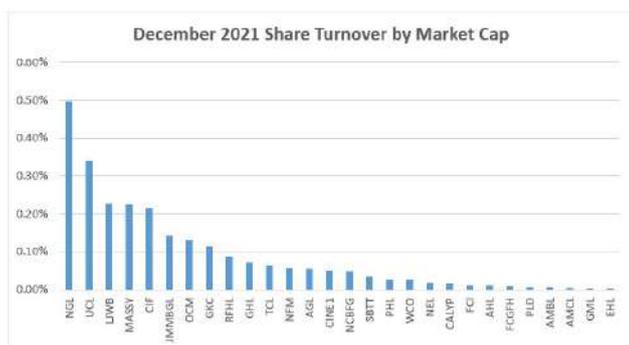
# Bid Ask Spread



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
CIF	11.65%	SBTT	0.07%
NGL	9.66%	MASSY	0.10%
LJWB	9.24%	WCO	0.18%
FCGFH	8.05%	AMBL	0.21%
TCL	4.28%	FCI	0.33%

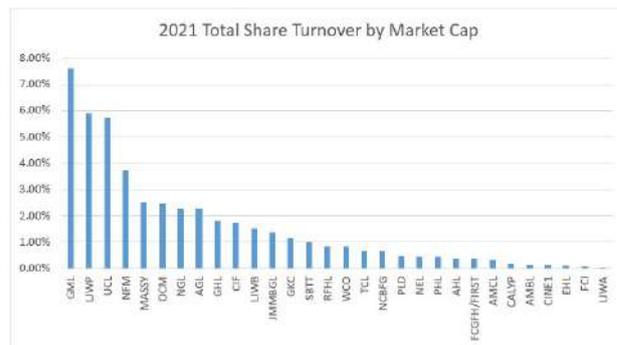
# Share Turnover

MONTHLY



- For the trading month of December 2021, NGL reported the highest market turnover ratio of 0.50%, followed by UCL and LJWB who reported turnover ratios of 0.34% and 0.23% respectively, whilst GML and EHL recorded the lowest market turnover performances of 0.002% and 0.001%, respectively.

YTD



- For the 2021 trading year, GML reported the highest market turnover ratio, standing at 7.58%, followed by LJWP and UCL whose ratios stood at 5.90% and 5.72% respectively. Conversely, of all the securities traded, LJWA reported the lowest market turnover ratio of 0.005%.

# Market Indicators

Market Indicators			
Indicators	Dec-21	Dec-20	Nov-21
Turnover (%)	0.07	0.06	0.07
Market Cap (\$ bln)	149.94	135.54	145.02
Value Traded (\$ million)	111.97	76.11	101.52
Daily Avg Vol Traded (\$'000)	360.08	200.23	583.48
Market Breadth (Advance/Decline Ratio)	5:2	19:7	1:1

# Market Turnover

- December 2021: 0.07%
- November 2021: 0.07%
- December 2020: 0.06%
- 2021 Total Annual: 0.95%
- 2020 Total Annual: 0.93%

# TTSE Online Platform (TOP)

	AS AT NOVEMBER 30, 2021	AS AT DECEMBER 31, 2021
NUMBER OF ORDERS	5,909	6,656
NUMBER OF TRADES	5,708	6,349
VALUE OF TRADES	TT\$177.9M	TT\$198.7M

Value traded on TOP represented 19% of the market's total traded value for December 2021 (November 2021: 16%)

