

February 2022

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):

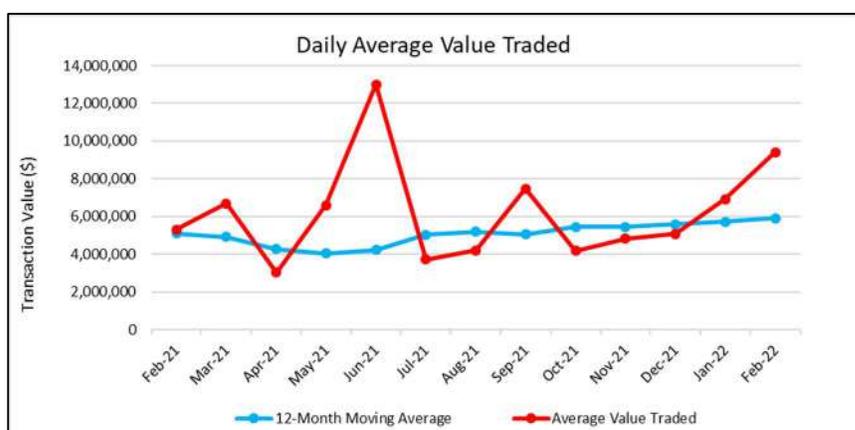
MOM: -2.06% | YOY: +8.76%

Daily Average Volume Traded:

MOM: +16.52% | YOY: +236.54%

97.41% ahead of the trailing 12-month moving average as at February 2022.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

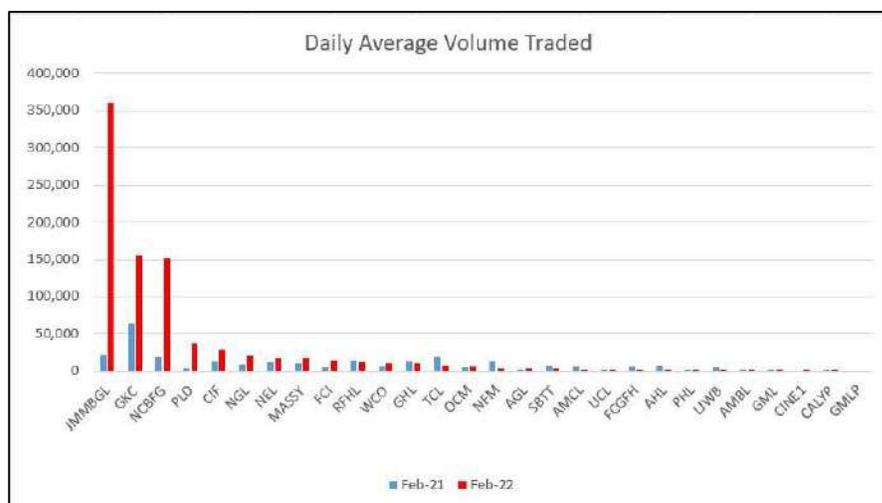
MOM: +36.04% | YOY: +77.35%

58.89% ahead of the trailing 12-month moving average as at February 2022.

Actual Value Traded:

MOM: +29.56% | YOY: +77.35%

Daily Average Volume Traded (Per Security)



- The top 5 most liquid securities as measured by DAVT, were JMMBGL, GKC, NCBFG, PLD and CIF for the month of February 2022.
- MASSY recorded the largest number of transactions (258) during the month of February 2022; followed by NGL (155) and FCGFH and CIF which both recorded 115 trades, respectively.
- FCGFH and MASSY traded on all 20 trading days while NCBFG, RFHL, GKC and CIF traded on 19 out of the 20 trading days during the month of February 2022.

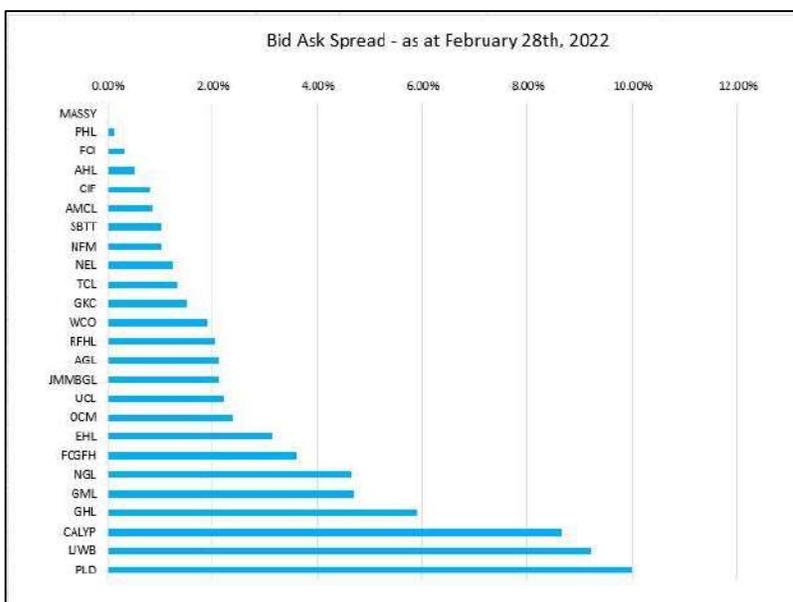
Across the First-Tier, Mutual Fund and SME markets, the total number of trades reported in February 2022 was 1,710, an increase of 29 trades or 1.73% in comparison to the trading activity in January 2022.

On a YOY basis, total trades recorded in February 2022 rose by 558 or 48.44% over February’s 2021’s trading activity.

On a YTD basis, total trades amounted to 3,391, representing an increase of by 1,314 trades or 63.26% over the equivalent YTD period in 2021.

On average, there were 86 trades recorded daily in February 2022, in comparison to an average of 58 trades daily in the equivalent period of 2021.

Bid-Ask Spread



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
PLD	10.00%	MASSY	0.02%
LJWB	9.23%	PHL	0.14%
CALYP	8.65%	FCI	0.33%
GHL	5.88%	AHL	0.50%
GML	4.70%	CIF	0.80%

Market Turnover

- February 2022: **0.13%**
- January 2022: **0.10%**
- February 2021: **0.08%**
- 2021 Total Annual: **0.95%**

Share Turnover

MONTHLY



For the trading month of February 2022, PLD reported the highest market turnover ratio of 1.74%, followed by JMMBGL and NGL which reported turnover ratios of 0.37% and 0.34% respectively, whilst FCGFH and CALYP recorded the lowest market turnover performances of 0.02% and 0.0008%, respectively.

YTD



As at February 2022, PLD reported the highest market turnover ratio, standing at 4.11%, followed by JMMBGL and MASSY whose ratios stood at 0.82% and 0.79% respectively. Conversely, of all the securities traded, CALYP reported the lowest market turnover ratio of 0.02%.

TTSE Online Platform (TOP)

	January 31, 2022	February 28, 2022
Number of Orders	7,483	8,308
Number of Trades	7,223	8,125
VALUE OF TRADES	TT\$226.2M	TT\$271.0M

Value traded on TOP represented **24%** of the market's total traded value for February 2022 (January 2022: 19%)

Market Indicators

Market Indicators			
Indicators	Feb-22	Feb-21	Jan-22
Turnover (%)	0.13	0.08	0.10
Market Cap (\$ bln)	148.81	136.82	151.94
Value Traded (\$ million)	188.14	106.09	145.22
Daily Avg Vol Traded (\$'000)	871.01	258.82	747.51
Market Breadth (Advance/Decline Ratio)	11:16	5:8	5:4