

May 2022

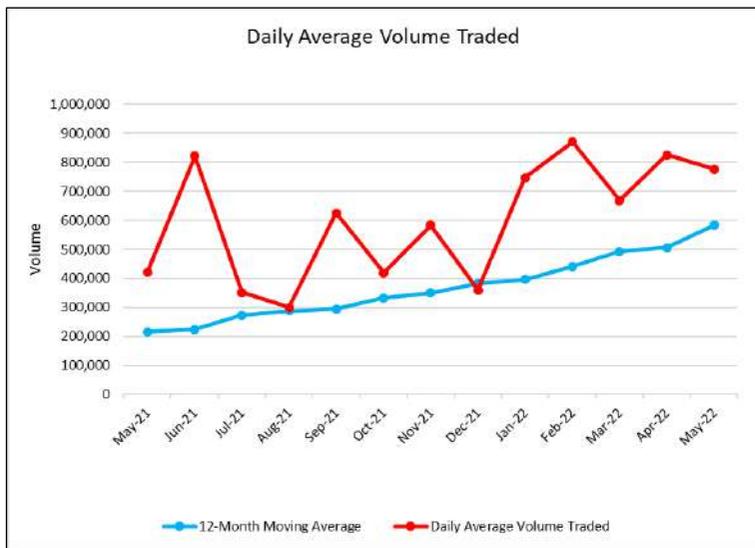
TTSE Market Movement Report

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Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (BY MARKET)



Market Capitalisation (FT, MTF and SME markets):

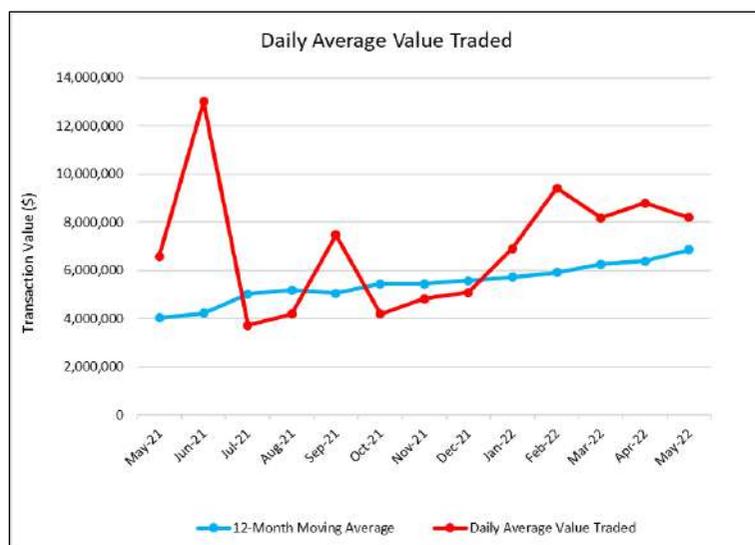
MOM: -1.65% | YOY: +2.80%

Daily Average Volume Traded:

MOM: -6.02% | YOY: +84.70%

33.21% ahead of the trailing 12-month moving average as at May 2022.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

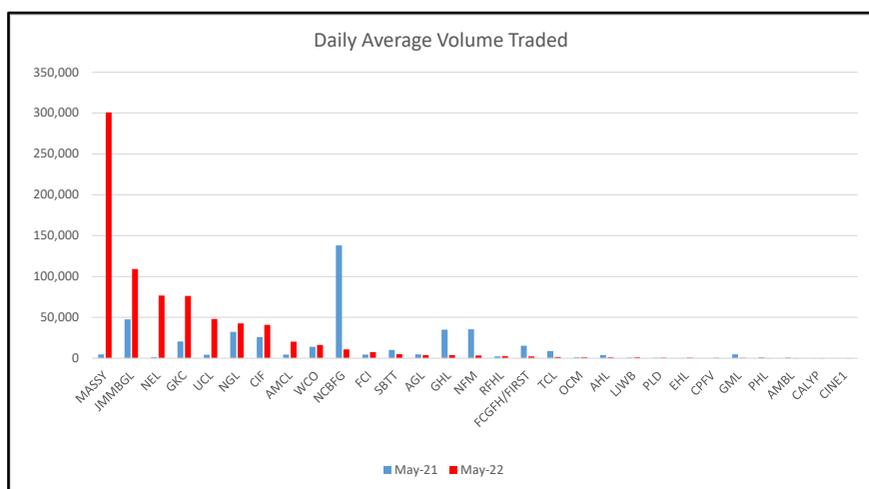
MOM: -6.84% | YOY: +24.26%

19.27% ahead of the trailing 12-month moving average as at May 2022.

Total Value Traded:

MOM: -1.93% | YOY: +30.80%

Daily Average Volume Traded (PER SECURITY)



The top 5 most liquid securities as measured by DAVT, were MASSY, JMMBGL, NEL, GKC and UCL for the month of May 2022.

MASSY continued to lead with the largest number of transactions (412) during the month of May 2022; followed by UCL which reported a total of 303 trades, then NGL and CIF which registered 166 and 120 trades, respectively.

MASSY, UCL and NGL traded on all 20 trading days while FCGFH, SBTT, WCO and CIF traded on 19 out of the 20 trading days during the month of May 2022.

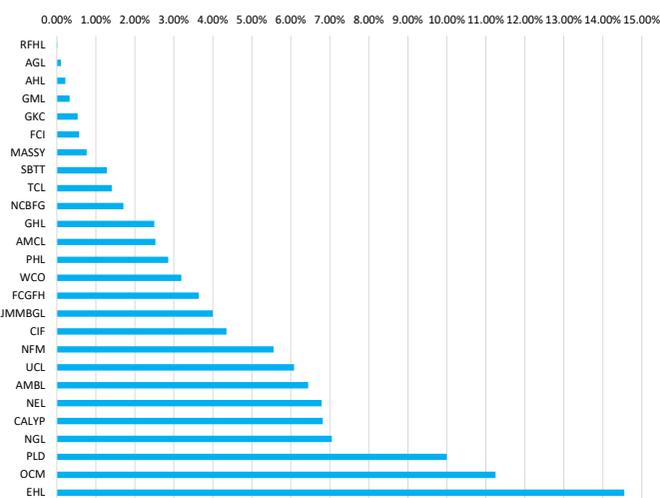
Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in May 2022 was 1,974, a decline of 189 trades or 8.74% compared to the trading activity in April 2022.

On a YTD basis as at May 2022, total trades amounted to 10,298, increasing by 4,117 trades or 66.61% over the equivalent YTD period in 2021.

There were 99 daily trades on average during May 2022, in comparison to a daily average of 70 trades recorded during May 2021. On a YTD basis up to May 2022, average daily trades stood at 101, relative to 74 over the preceding year's YTD period.

Bid-Ask Spread

Bid Ask Spread - as at May 31st, 2022



Top 5 Largest and Smallest Bid Ask Spread

| Security | Largest Spread | Security | Smallest Spread |
|----------|----------------|----------|-----------------|
| EHL | 14.55% | RFHL | 0.01% |
| OCM | 11.25% | AGL | 0.11% |
| PLD | 10.00% | AHL | 0.22% |
| NGL | 7.05% | GML | 0.33% |
| CALYP | 6.82% | GKC | 0.53% |

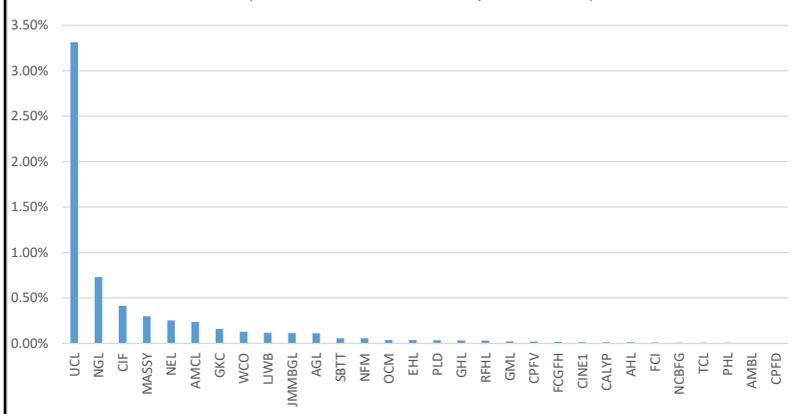
Market Turnover

- May 2022: **0.12%**
- April 2022: **0.12%**
- May 2021: **0.09%**
- 2021 Total Annual: **0.95%**

Share Turnover

MONTHLY

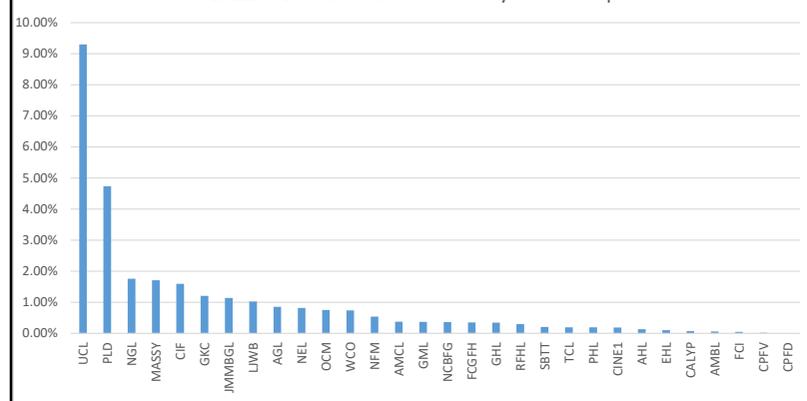
May 2022 Share Turnover by Market Cap



UCL recorded the highest market turnover ratio of 3.32% in May 2022, followed by NGL and CIF whose ratios stood at 0.73% and 0.41% respectively. Conversely, of all the securities traded, CPFD reported the lowest market turnover ratio of 0.000002%.

YTD

2022 YTD Total Share Turnover by Market Cap



On a YTD basis, UCL reported the highest market turnover ratio of 9.29%, followed by PLD and NGL, which reported turnover ratios of 4.73% and 1.75% respectively. Conversely, of all the securities traded, CPFD and CPV recorded the lowest market turnover performances of 0.02% and 0.000002%, respectively.

TTSE Online Platform (TOP)

| | April 30, 2022 | May 31, 2022 |
|------------------------|-------------------|-------------------|
| Number of Orders | 10,915 | 11,947 |
| Number of Trades | 10,994 | 12,027 |
| VALUE OF TRADES | TT\$335.3M | TT\$355.6M |

Value traded on TOP represented 12% of the market's total traded value for May 2022 (April 2022: 18%)

Market Indicators

| Market Indicators | | | |
|--|--------|--------|--------|
| Indicators | May-22 | May-21 | Apr-22 |
| Turnover (%) | 0.12 | 0.09 | 0.12 |
| Market Cap (\$ bln) | 141.30 | 137.44 | 143.67 |
| Value Traded (\$ million) | 163.81 | 125.24 | 167.04 |
| Daily Avg Vol Traded (\$'000) | 776.52 | 420.42 | 826.23 |
| Market Breadth (Advance/Decline Ratio) | 9:19 | 2:1 | 14:13 |