

June 2022

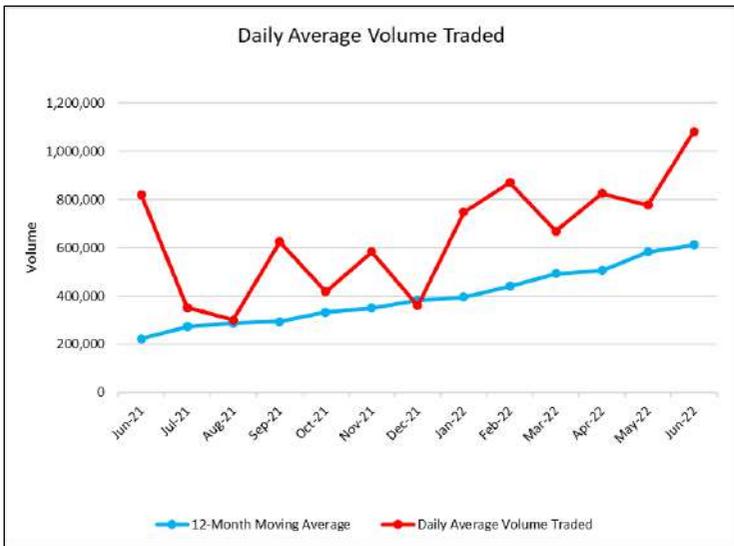
TTSE Market Movement Report

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Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (BY MARKET)



Market Capitalisation (FT, MTF and SME markets):

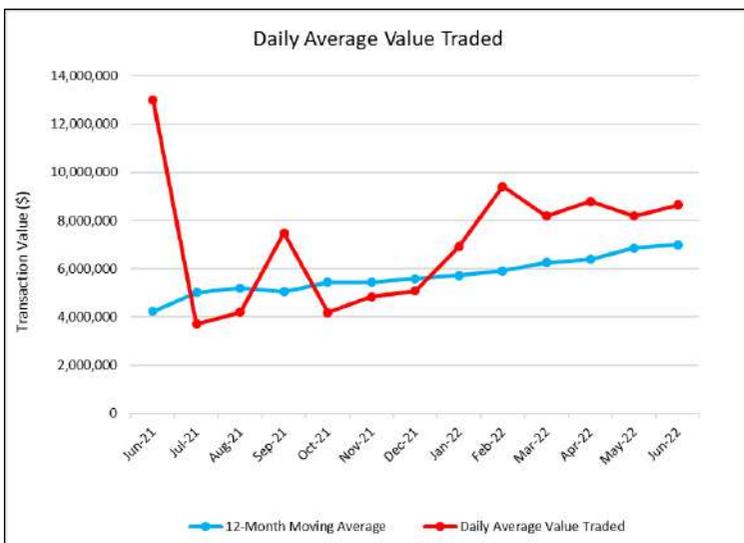
MOM: -2.08% | YOY: -1.23% | QOQ: -5.13%

Daily Average Volume Traded:

MOM: +39.47% | YOY: +31.83% | QOQ: +17.41%

76.78% ahead of the trailing 12-month moving average as at June 2022.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

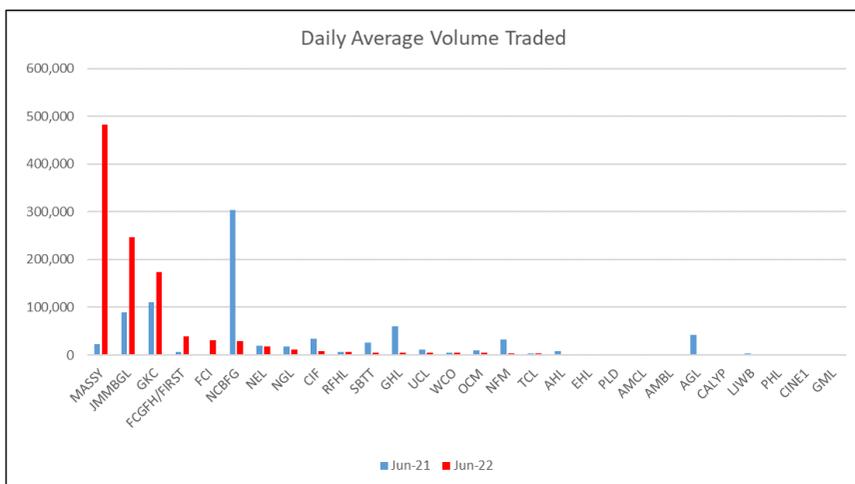
MOM: +5.59% | YOY: -33.50% | QOQ: +4.60%

23.54% ahead of the trailing 12-month moving average as at June 2022.

Total Value Traded:

MOM: +5.59% | YOY: +36.67% | QOQ: -1.86%

Daily Average Volume Traded (PER SECURITY)



The top 5 most liquid securities as measured by DAVT, were MASSY, JMMBGL, GKC, FCGFH and FCI for the month of June 2022.

MASSY continued to lead with the largest number of transactions (320) during the month of June 2022; followed by NGL which reported a total of 172 trades, then UCL and SBTT which registered 146 and 119 trades, respectively.

FCI, JMMBGL, MASSY, NGL and UCL traded on all 20 trading days while CIF, RFHL and SBTT traded on 19 out of the 20 trading days during the month of June 2022.

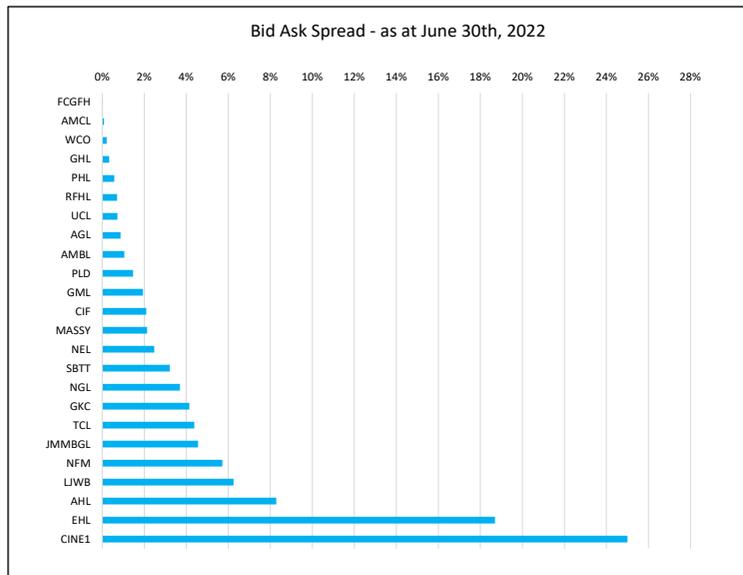
Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in June 2022 was 1,682, a decline of 292 trades or 14.79% compared to the trading activity in May 2022.

On a QOQ basis, total trades in the second quarter of 2022 stood at 5,819, a decrease of 342 or 5.55% over the preceding quarter (Q1 2022). On a YOY basis, total trades recorded in June 2022 declined by 25 or 1.46% in comparison to June 2021 figures.

On a YTD basis as at June 2022, total trades amounted to 11,980, increasing by 4,092 trades or 51.88% over the equivalent YTD period in 2021.

There were 84 daily trades on average during June 2022, in comparison to a daily average of 81 trades recorded during June 2021. On a YTD basis up to June 2022, average daily trades stood at 98, relative to 65 over the preceding year's YTD period.

Bid-Ask Spread



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
CINE1	25.00%	FCGFH	0.02%
EHL	18.70%	AMCL	0.09%
AHL	8.29%	WCO	0.21%
LJWB	6.25%	GHL	0.33%
NFM	5.71%	PHL	0.58%

Market Turnover

- June 2022: **0.13%**
- May 2022: **0.12%**
- June 2021: **0.19%**
- Q2-2022: **0.36%**
- 2021 Total Annual: **0.95%**

Share Turnover

MONTHLY



MASSY recorded the highest market turnover ratio of 0.50% in June 2022, followed by UCL and GKC whose ratios stood at 0.47% and 0.35% respectively. Conversely, of all the securities traded, GML reported the lowest market turnover ratio of 0.0003%.

YTD



On a YTD basis, UCL reported the highest market turnover ratio of 12.80%, followed by PLD and MASSY, which reported turnover ratios of 4.31% and 2.25% respectively. Conversely, of all the securities traded, CPFV and CPFD recorded the lowest market turnover performances of 0.02% and 0.000002%, respectively.

TTSE Online Platform (TOP)

	May 31, 2022	June 30, 2022
Number of Orders	11,947	13,086
Number of Trades	12,027	12,978
VALUE OF TRADES	TT\$355.6M	TT\$368.5M

Value traded on TOP represented 7% of the market's total traded value for June 2022 (May 2022: 12%)

Market Indicators

Market Indicators			
Indicators	Jun-22	Jun-21	May-22
Turnover (%)	0.13	0.19	0.12
Market Cap (\$ bln)	138.36	140.09	141.30
Value Traded (\$ million)	172.97	273.12	163.81
Daily Avg Vol Traded (\$'000)	1,083.02	821.54	776.52
Market Breadth (Advance/Decline Ratio)	3:4	16:9	9:19