

October 2022

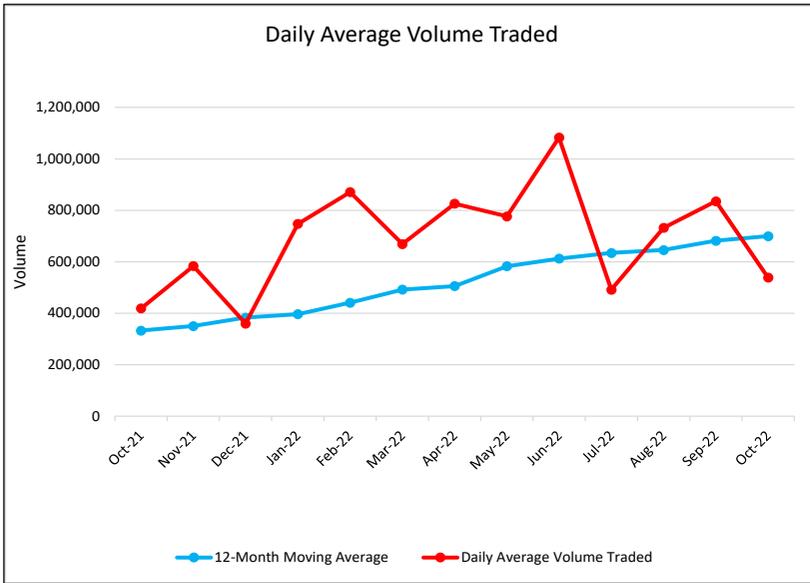
# TTSE Market Movement Report

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Trinidad & Tobago  
**Stock Exchange**  
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## Daily Average Volume Traded (BY MARKET)



### Market Capitalisation (FT, MTF and SME markets):

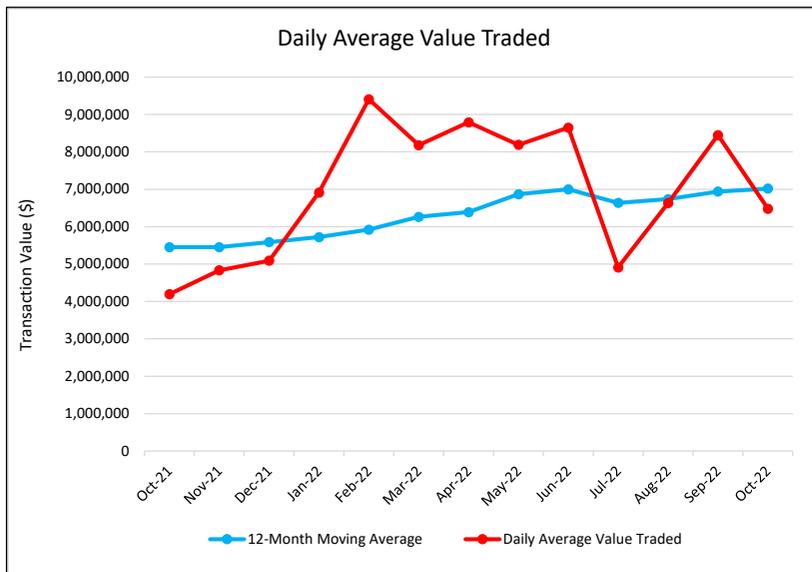
MOM: -1.97% | YOY: -6.84%

### Daily Average Volume Traded:

MOM: -35.51% | YOY: +28.57%

23.01% behind the trailing 12-month moving average as at October 2022.

## Daily Average Value Traded (BY MARKET)



### Daily Average Value Traded:

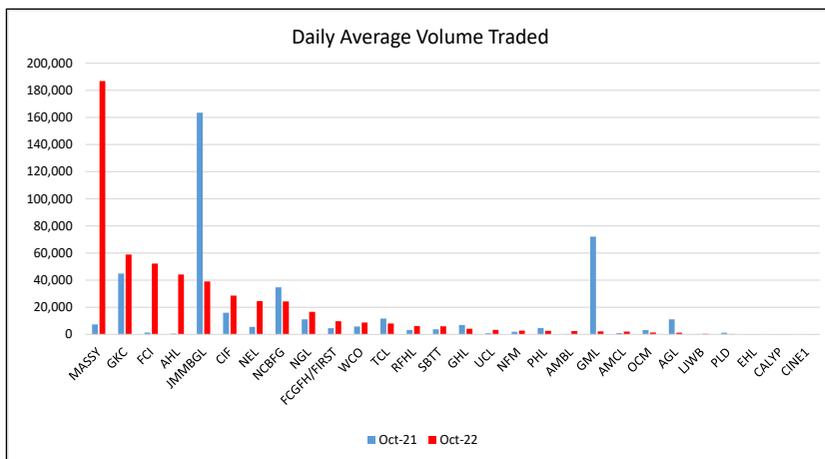
MOM: -23.29% | YOY: +54.59%

7.68% behind the trailing 12-month moving average as at October 2022.

### Total Value Traded:

MOM: -30.27% | YOY: +47.22%

## Daily Average Volume Traded (PER SECURITY)



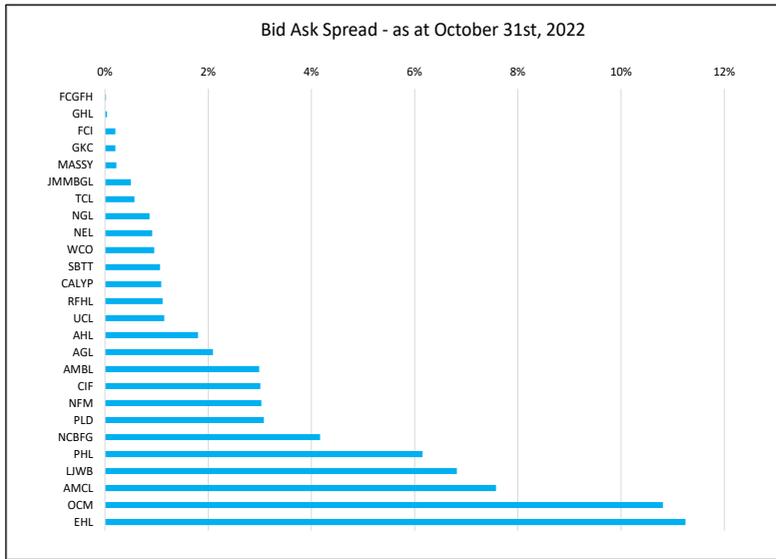
- The top 5 most liquid securities as measured by DAVT, were MASSY, GKC, FCI, AHL and JMMBGL for the month of October 2022.
- MASSY took the lead with the largest number of transactions (275) during the month of October 2022; followed by NGL which reported a total of 159 trades, then FCGFH which reported 137 trades, then RFHL and NEL which registered 107 and 104 trades, respectively.
- CIF, MASSY, NGL, RFHL and SBTT traded on all 20 trading days while FCGFH, GKC, WCO and JMMBGL traded on 19 out of the 20 trading days during the month of October 2022.

Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in October 2022 was 1,660, a decrease of 196 trades or 10.56% compared to the trading activity in September 2022.

On a YTD basis as at October 2022, total trades amounted to 19,143 increasing by 5,708 trades or 42.49% over the equivalent YTD period in 2021.

There were 83 daily trades on average during October 2022, in comparison to a daily average of 68 trades recorded during October 2021. On a YTD basis up to October 2022, average daily trades stood at 93, relative to 65 over the preceding year's YTD period.

Bid Ask Spread - as at October 31st, 2022



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
EHL	11.25%	FCGFH	0.02%
OCM	10.81%	GHL	0.04%
AMCL	7.58%	FCI	0.20%
LJWB	6.82%	GK	0.20%
PHL	6.15%	MASSY	0.22%

## Market Turnover

- October 2022: **0.10%**
- September 2022: **0.14%**
- October 2021: **0.06%**
- 2021 Total Annual: **0.95%**

## Share Turnover

### MONTHLY

October 2022 Share Turnover by Market Cap



AHL recorded the highest market turnover ratio of 0.41% in October 2022, followed by NGL and CIF whose ratios stood at 0.29% and 0.28% respectively. Conversely, of all the securities traded, CINE1 reported the lowest market turnover ratio of 0.003%.

### YTD

2022 YTD Total Share Turnover by Market Cap



On a YTD basis, UCL reported the highest market turnover ratio of 15.07%, followed by PLD and MASSY, which reported turnover ratios of 4.59% and 3.28% respectively. Conversely, of all the securities traded, CPFV and CPFD recorded the lowest market turnover performances of 0.02% and 0.000018%, respectively.

## TTSE Online Platform (TOP)

	September 30, 2022	October 31, 2022
Number of Trades	1,022	859
<b>VALUE OF TRADES</b>	<b>TT\$18.17M</b>	<b>TT\$23.11M</b>

Value traded on TOP represented 8.92% of the market's total traded value for October 2022 (September 2022: 4.89%)

## Market Indicators

Market Indicators			
Indicators	Oct-22	Oct-21	Sep-22
Turnover (%)	0.10	0.06	0.14
Market Cap (\$ bln)	132.32	142.03	134.98
Value Traded (\$ million)	129.62	88.04	185.88
Daily Avg Vol Traded (\$'000)	538.57	418.91	835.11
Market Breadth (Advance/Decline Ratio)	2:3	2:1	7:17