

September 2022

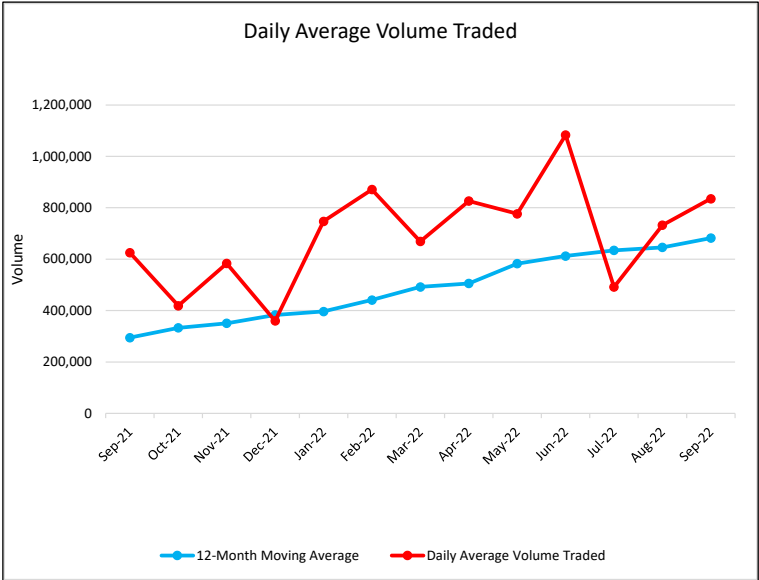
TTSE Market Movement Report

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Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (BY MARKET)



Market Capitalisation (FT, MTF and SME markets):

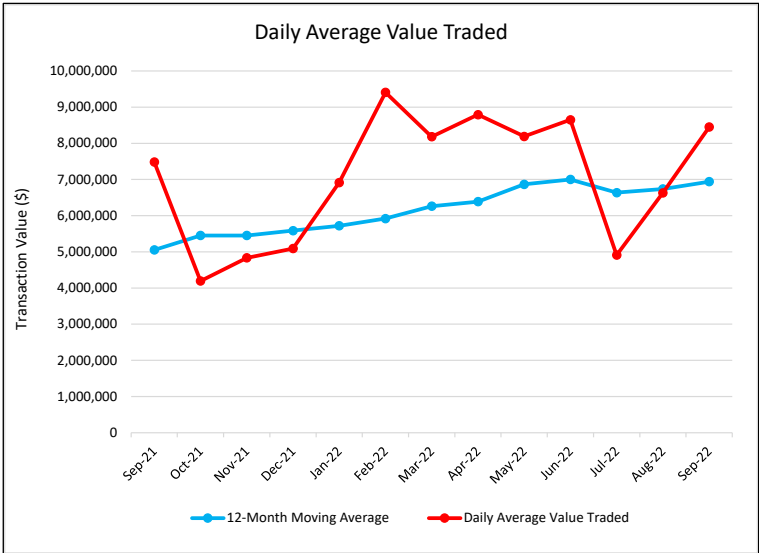
MOM: -1.54% | YOY: -5.31% | QOQ: -2.45%

Daily Average Volume Traded:

MOM: +14.06% | YOY: +33.62% | QOQ: -23.34%

22.44% ahead of the trailing 12-month moving average as at September 2022.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

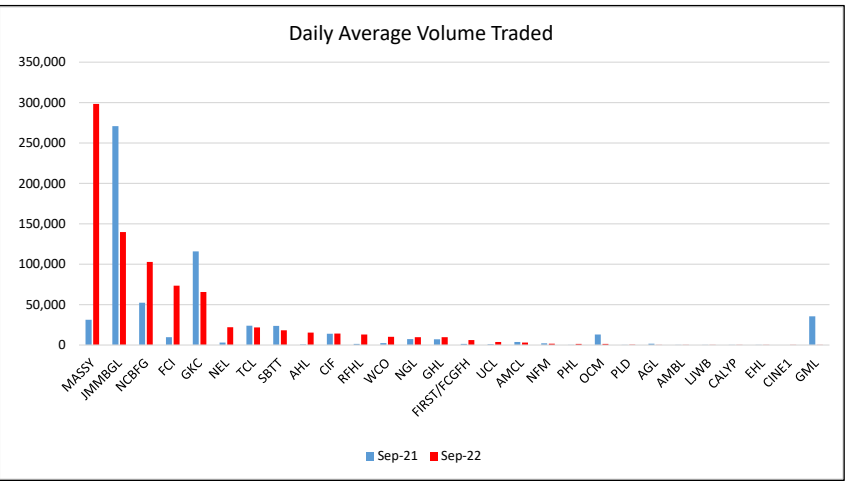
MOM: +27.40% | YOY: +12.91% | QOQ: -22.00%

21.75% ahead of the trailing 12-month moving average as at September 2022.

Total Value Traded:

MOM: +33.47% | YOY: +18.28% | QOQ: -14.99%

Daily Average Volume Traded (PER SECURITY)



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

MASSY continued to lead with the largest number of transactions (315) during the month of September 2022; followed by FCGFH which reported a total of 145 trades, then NGL and SBT which registered 141 and 131 trades, respectively.

FCGFH, MASSY and NGL traded on all 22 trading days while RFHL, NEL and CIF traded on 21 out of the 22 trading days during the month of September 2022.

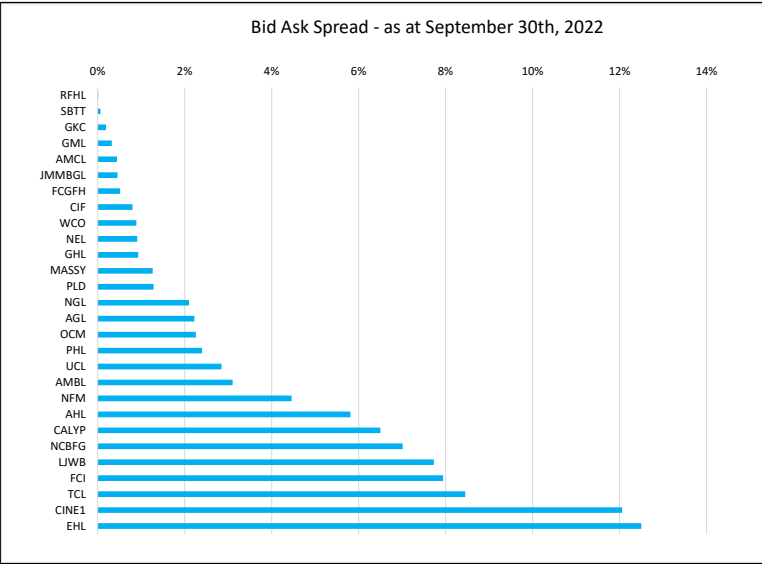
Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in September 2022 was 1,856, a decline of 202 trades or 9.82% compared to the trading activity in August 2022.

On a QOQ basis, total trades in the third quarter of 2022 stood at 5,503, a decrease of 316 or 5.43% over the preceding quarter (Q2 2022). On a YOY basis, total trades recorded in September 2022 increased by 331 or 21.70% in comparison to September 2021 figures.

On a YTD basis as at September 2022, total trades amounted to 17,483, increasing by 5,467 trades or 45.50% over the equivalent YTD period in 2021.

There were 84 daily trades on average during September 2022, in comparison to a daily average of 73 trades recorded during September 2021. On a YTD basis up to September 2022, average daily trades stood at 94, relative to 64 over the preceding year's YTD period.

Bid-Ask Spread



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
EHL	12.50%	RFHL	0.01%
CINE1	12.06%	SBTT	0.06%
TCL	8.45%	GKC	0.19%
FCI	7.94%	GML	0.32%
LJWB	7.73%	AMCL	0.44%

Market Turnover

- September 2022: **0.14%**
- August 2022: **0.10%**
- September 2021: **0.11%**
- Q3-2022: **0.32%**
- 2022 YTD: **1.07%**
- 2021 Total Annual: **0.95%**

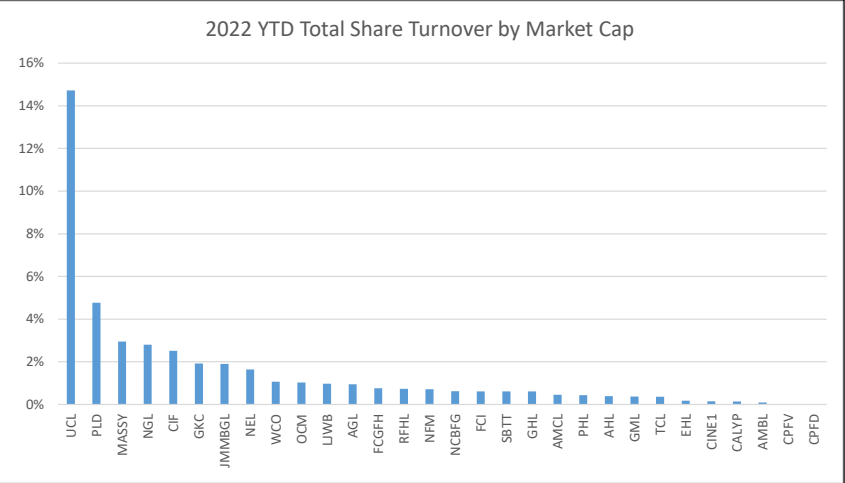
MASSY recorded the highest market turnover ratio of 0.33% in September 2022, followed by UCL and SBTT whose ratios stood at 0.32% and 0.23% respectively. Conversely, of all the securities traded, GML reported the lowest market turnover ratio of 0.001%.

Share Turnover

MONTHLY



YTD



On a YTD basis, UCL reported the highest market turnover ratio of 14.72%, followed by PLD and MASSY, which reported turnover ratios of 4.77% and 2.95% respectively. Conversely, of all the securities traded, CPFV and CPFD recorded the lowest market turnover performances of 0.02% and 0.0000018%, respectively.

TTSE Online Platform (TOP)

	August 31, 2022	September 30, 2022
Number of Trades	1,183	1,022
VALUE OF TRADES	TT\$19.63M	TT\$18.17M

Value traded on TOP represented 4.89% of the market’s total traded value for September 2022 (August 2022: 7.05%)

Market Indicators

Market Indicators			
Indicators	Sep-22	Sep-21	Aug-22
Turnover (%)	0.14	0.11	0.10
Market Cap (\$ bln)	134.98	142.56	137.09
Value Traded (\$ million)	185.88	157.15	139.27
Daily Avg Vol Traded (\$'000)	835.11	625.01	732.19
Market Breadth (Advance/Decline Ratio)	7:17	14:11	9:16