

November 2022

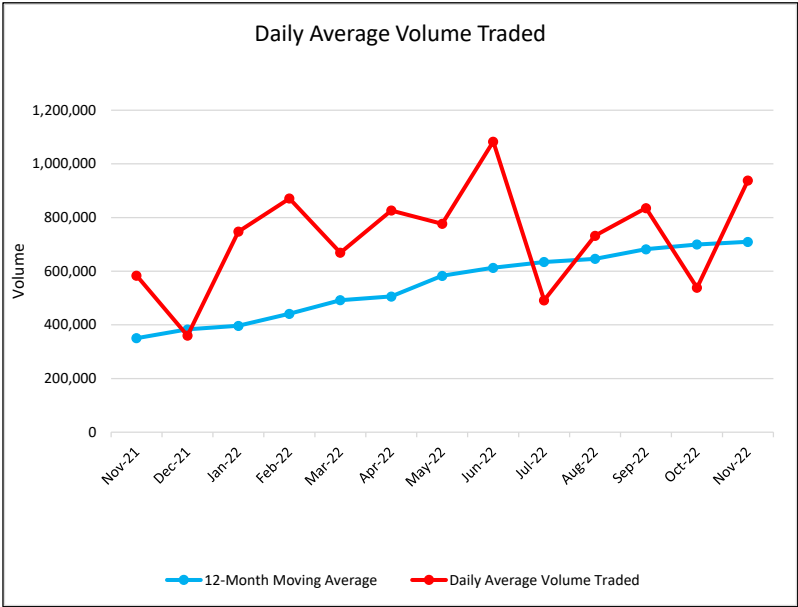
# TTSE Market Movement Report

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Trinidad & Tobago  
**Stock Exchange**  
*Creating Opportunities*

Daily Average Volume Traded (BY MARKET)



Market Capitalisation (FT, MTF and SME markets):

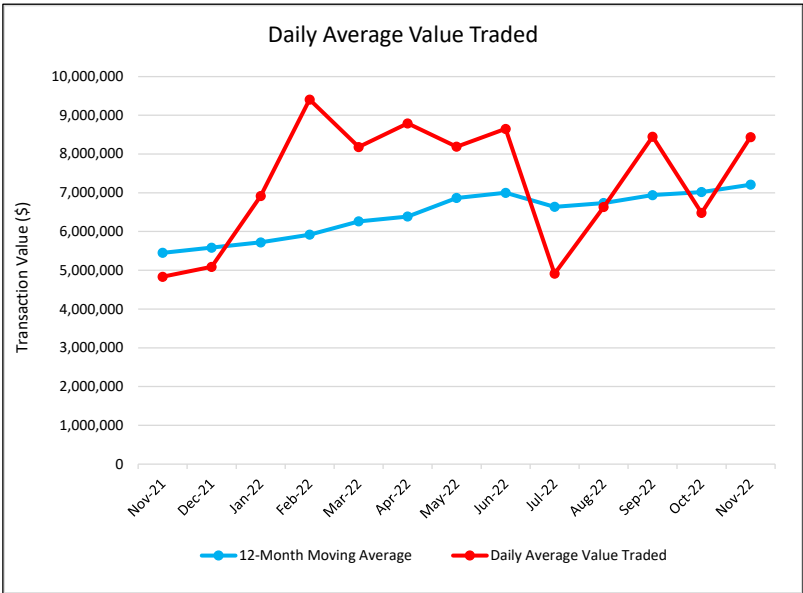
MOM: -0.92% | YOY: -9.59%

Daily Average Volume Traded:

MOM: +74.21% | YOY: +60.80%

32.24% ahead of the trailing 12-month moving average as at November 2022.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

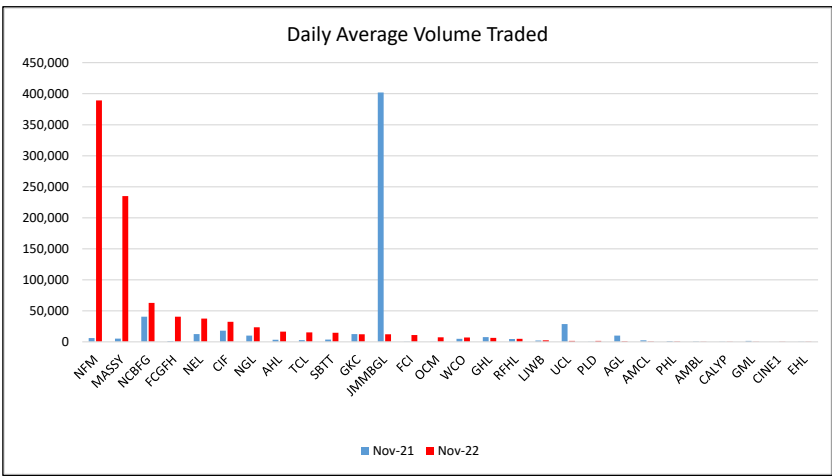
MOM: +30.20% | YOY: +74.54%

17.02% ahead the trailing 12-month moving average as at November 2022.

Total Value Traded:

MOM: +43.22% | YOY: +82.86%

Daily Average Volume Traded (PER SECURITY)



The top 5 most liquid securities as measured by DAVT, were NFM, MASSY, NCBFG, FCGFH and NEL for the month of November 2022.

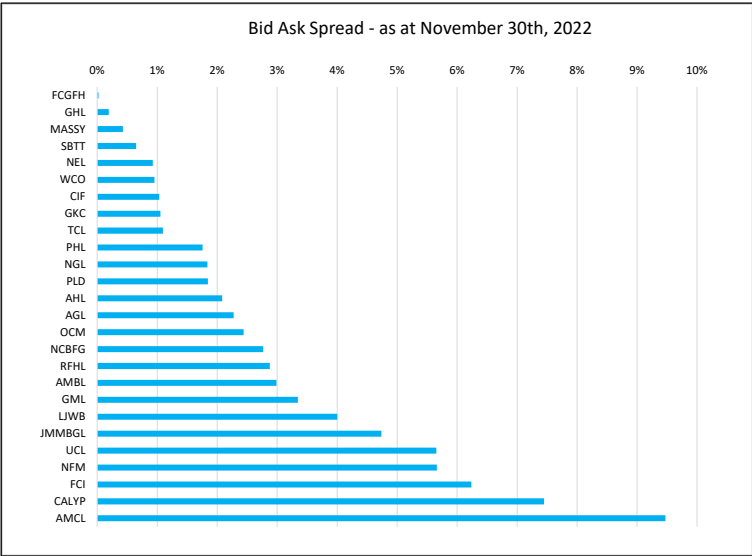
- MASSY took the lead with the largest number of transactions (340) during the month of November 2022; followed by NGL which reported a total of 161 trades, then CIF which reported 155 trades.
- CIF and MASSY traded on all 22 trading days while FCGFH and SBT reported 21 out of the 22 trading days during the month of November 2022.

Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in November 2022 was 1,842, an increase of 182 trades or 10.96% compared to the trading activity in October 2022.

On a YTD basis as at November 2022, total trades amounted to 20,985 increasing by 6,048 trades or 40.49% over the equivalent YTD period in 2021.

There were 84 daily trades on average during November 2022, in comparison to a daily average of 71 trades recorded during November 2021. On a YTD basis up to November 2022, average daily trades stood at 92, relative to 66 over the preceding year's YTD period.

Bid-Ask Spread



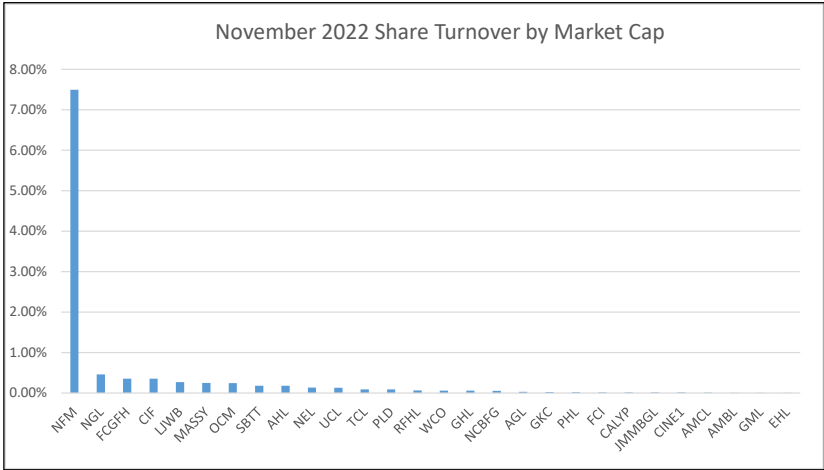
Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
AMCL	9.47%	FCGFH	0.02%
CALYP	7.45%	GHL	0.19%
FCI	6.24%	MASSY	0.43%
NFM	5.66%	SBTT	0.65%
UCL	5.65%	NEL	0.93%

Market Turnover

- November 2022: **0.14%**
- October 2022: **0.10%**
- November 2021: **0.07%**
- 2021 Total Annual: **0.95%**

Share Turnover

MONTHLY



NFM recorded the highest market turnover ratio of 7.49% in November 2022, followed by NGL and FCGFH whose ratios stood at 0.46% and 0.36% respectively. Conversely, of all the securities traded, EHL reported the lowest market turnover ratio of 0.0025%.

YTD



On a YTD basis, UCL reported the highest market turnover ratio of 14.29%, followed by NFM and PLD, which reported turnover ratios of 8.29% and 4.67% respectively. Conversely, of all the securities traded, CPFV and CPFD recorded the lowest market turnover performances of 0.018% and 0.0000018%, respectively.

TTSE Online Platform (TOP)

	October 31, 2022	November 30, 2022
Number of Trades	859	994
VALUE OF TRADES	TT\$23.11M	TT\$25.47M
Value traded on TOP represented 6.86% of the market’s total traded value for November 2022 (October 2022: 8.92%)		

Market Indicators

Market Indicators			
Indicators	Nov-22	Nov-21	Oct-22
Turnover (%)	0.14	0.07	0.10
Market Cap (\$ bln)	131.11	145.02	132.32
Value Traded (\$ million)	185.64	101.52	129.62
Daily Avg Vol Traded (\$'000)	938.26	583.48	538.57
Market Breadth (Advance/Decline Ratio)	3:5	1:1	2:3