

December 2022

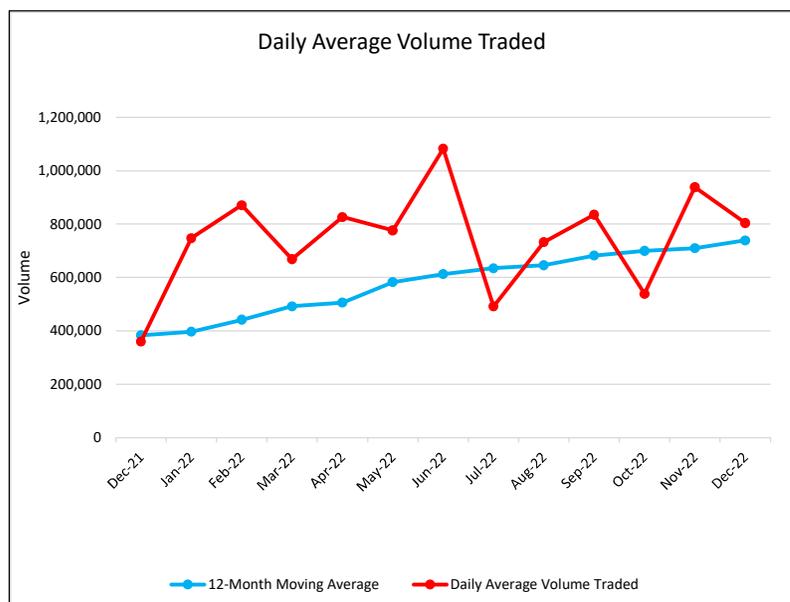
TTSE Market Movement Report

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Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (BY MARKET)



Market Capitalisation (FT, MTF and SME markets):

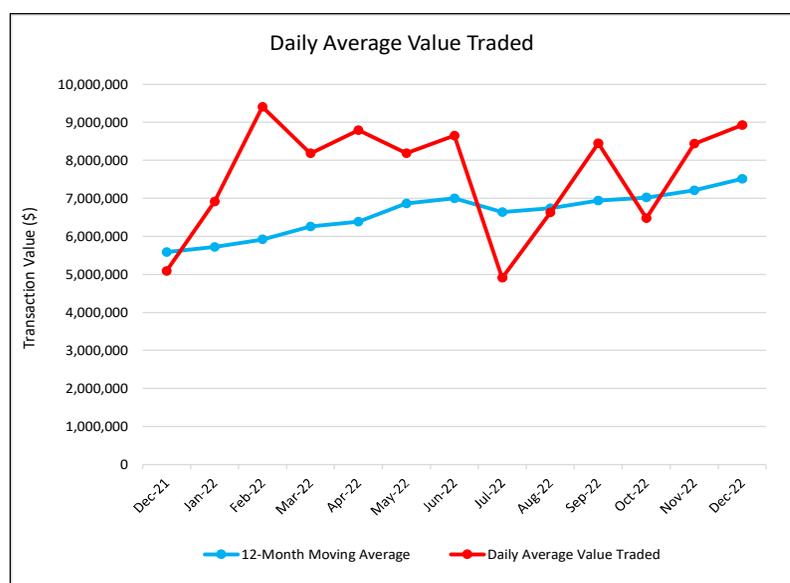
MOM: +1.80% | YOY: -10.98% | QOQ: -1.12%

Daily Average Volume Traded:

MOM: -14.35% | YOY: +123.18% | QOQ: +10.76%

8.73% ahead of the trailing 12-month moving average as at December 2022.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

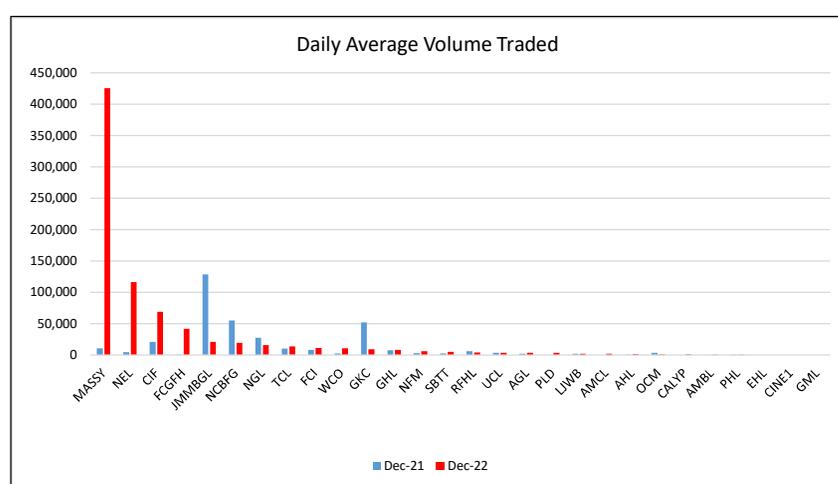
MOM: +5.79% | YOY: +75.39% | QOQ: +19.28%

18.84% ahead the trailing 12-month moving average as at December 2022.

Total Value Traded:

MOM: -3.83% | YOY: +59.45% | QOQ: 15.30%

Daily Average Volume Traded (PER SECURITY)



- The top 5 most liquid securities as measured by DAVT, were MASSY, NEL, CIF, FCGFH and JMMBGL for the month of December 2022.
- MASSY took the lead with the largest number of transactions (367) during the month of December 2022; followed by CIF which reported a total of 324 trades, then NEL which reported 180 trades.
- FCGFH, SBTT, MASSY, NGL and CIF traded on all 20 trading days while RFHL, WCO and NEL traded on 18 out of the 20 trading days during the month of December 2022.

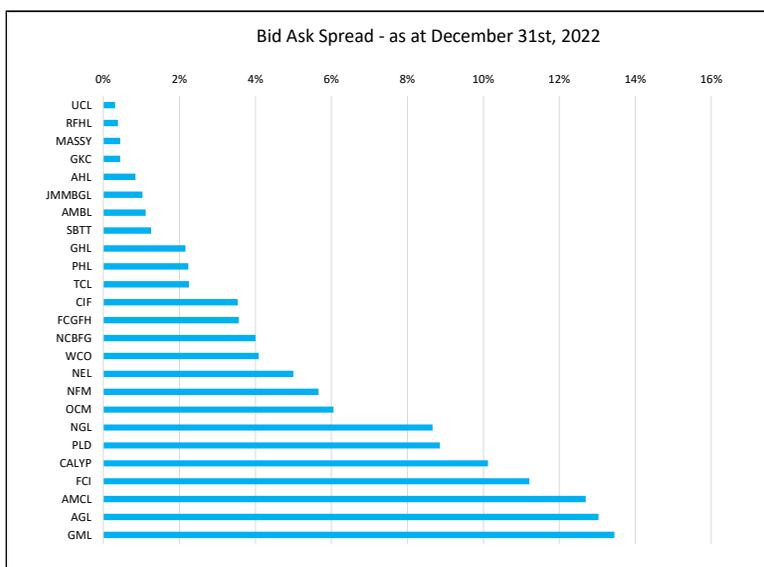
Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in December 2022 was 1,961, an increase of 119 trades or 6.46% compared to the trading activity in November 2022.

On a cumulative YOY basis, 22,946 trades were reported in 2022, representing an increase of 6,400 trades or 38.68% over the recorded trading activity in 2021.

On a QOQ basis, total trades in the fourth quarter of 2022 stood at 5,463, a decrease of 40 trades or 0.73% compared to the preceding quarter.

There were 98 daily trades on average during December 2022, in comparison to a daily average of 73 trades recorded during December 2021. In 2022, average daily trades stood at 92, relative to 66 over 2021.

Bid-Ask Spread



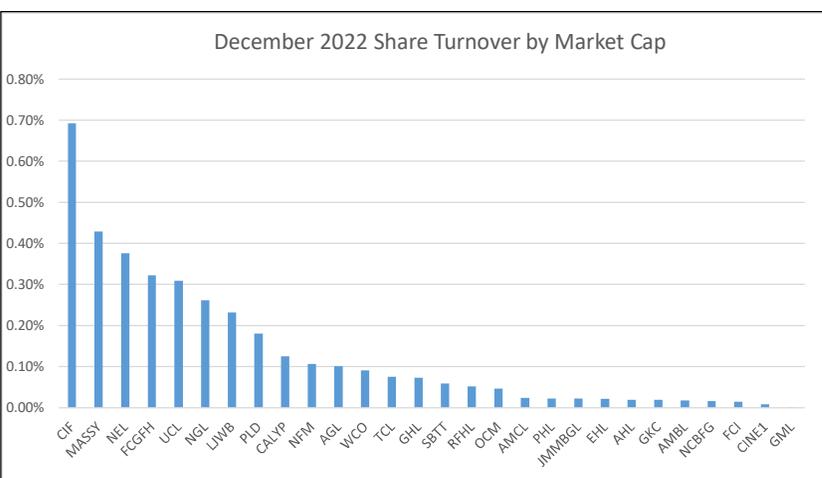
Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
GML	13.45%	UCL	0.31%
AGL	13.03%	RFHL	0.39%
AMCL	12.69%	MASSY	0.44%
FCI	11.21%	GKC	0.45%
CALYP	10.12%	AHL	0.84%

Market Turnover

- December 2022: **0.13%**
- November 2022: **0.14%**
- December 2021: **0.07%**
- 2022 Total Annual: **1.45%**
- 2021 Total Annual: **0.95%**

Share Turnover

MONTHLY



CIF recorded the highest market turnover ratio of 0.69% in December 2022, followed by MASSY and NEL whose ratios stood at 0.43% and 0.38% respectively. Conversely, of all the securities traded, GML reported the lowest market turnover ratio of 0.000078%.

YTD



For the 2022 trading year, UCL reported the highest market turnover ratio of 15.54%, followed by NFM and PLD, which reported turnover ratios of 8.51% and 4.63% 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)

	November 30, 2022	December 31, 2022
Number of Trades	944	1,020
VALUE OF TRADES	TT\$25.47M	TT\$20.21M

Value traded on TOP represented 5.66% of the market's total traded value for December 2022 (November 2022: 6.86%)

Market Indicators

Market Indicators			
Indicators	Dec-22	Dec-21	Nov-22
Turnover (%)	0.13	0.07	0.14
Market Cap (\$ bln)	133.47	149.94	131.11
Value Traded (\$ million)	178.54	111.97	185.64
Daily Avg Vol Traded (\$'000)	803.61	360.08	938.26
Market Breadth (Advance/Decline Ratio)	16:11	5:2	3:5