

February 2023

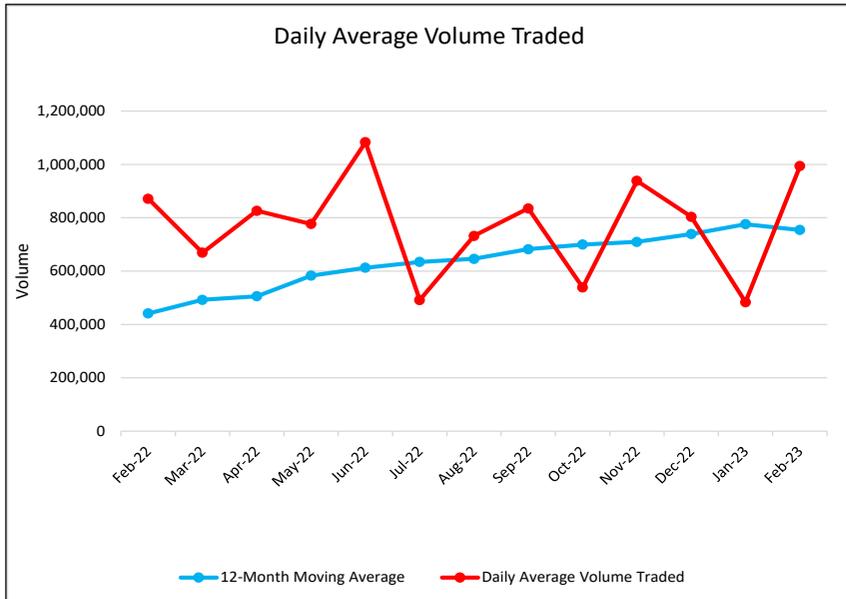
TTSE Market Movement Report

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Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (BY MARKET)



Market Capitalisation (FT, MTF and SME markets):

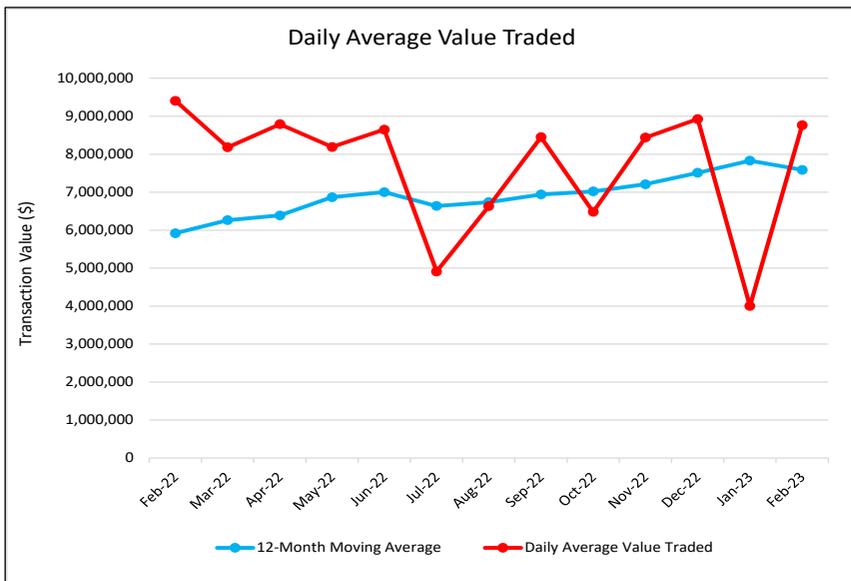
MOM: +0.20% | YOY: -10.67%

Daily Average Volume Traded:

MOM: +105.54% | YOY: +14.09%

31.78% ahead of the trailing 12-month moving average as at February 2023.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

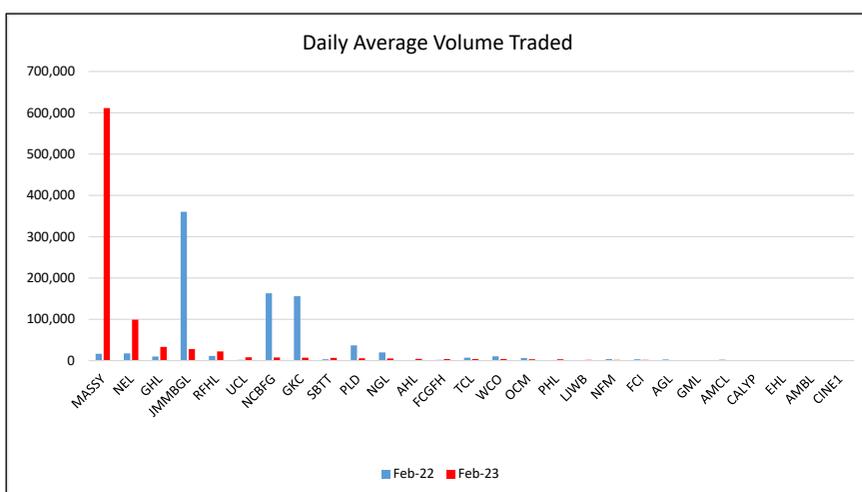
MOM: +118.97% | YOY: -6.85%

15.48% ahead of the trailing 12-month moving average as at February 2023.

Total Value Traded:

MOM: +87.69% | YOY: -16.16%

Daily Average Volume Traded (PER SECURITY)*



- The top 5 most liquid securities as measured by DAVT, were MASSY, NEL, GHL, JMMBGL and RFHL for the month of February 2023.
- MASSY took the lead with the largest number of transactions (302) during the month of February 2023; followed by RFHL which reported a total of 226 trades, then NEL which reported 147 trades.
- FCGFH, MASSY, RFHL, SBT, and WCO traded on all 18 trading days while GKC, NEL and UCL traded on 17 out of the 18 trading days during the month of February 2023.

Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in February 2023 was 1,601, a decrease of 39 trades or 2.38% compared to the trading activity in January 2023.

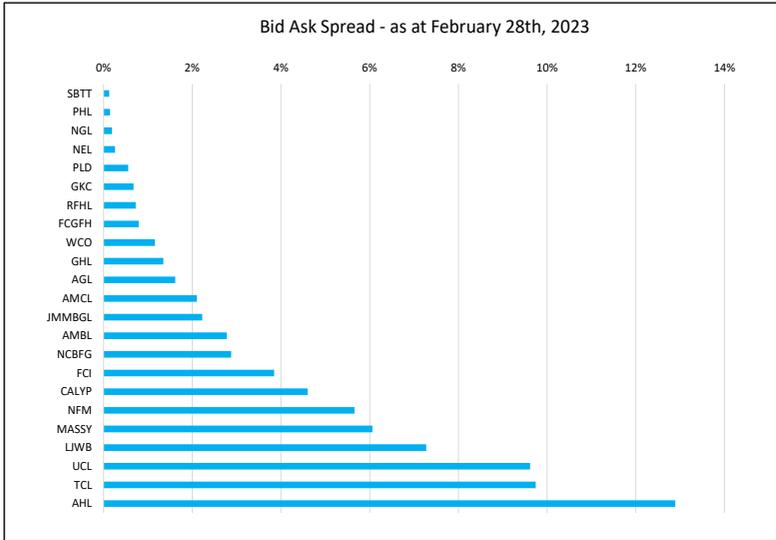
On a YOY basis, total trades recorded in February 2023 fell by 109 or 6.37% over February's 2022's trading activity.

On a YTD basis, total trades amounted to 3,241, representing a decrease of 150 trades or 4.42% over the equivalent YTD period in 2022.

On average, there were 89 daily trades recorded in February 2023, in comparison to a daily average of 86 trades recorded during February 2022.

*Note: CPFV recorded a DAVT of 124,010 shares, which resulted from a monthly total of two trades on the same trading day.

Bid-Ask Spread



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
AHL	12.89%	SBTT	0.13%
TCL	9.74%	PHL	0.14%
UCL	9.62%	NGL	0.19%
LJWB	7.27%	NEL	0.26%
MASSY	6.06%	PLD	0.56%

Market Turnover

- February 2023: **0.12%**
- January 2023: **0.06%**
- February 2022: **0.13%**
- 2022 Total Annual: **1.45%**

Share Turnover**

MONTHLY



In February 2023, UCL reported a market turnover ratio of 0.56%, followed by MASSY and NEL whose ratios stood at 0.54% and 0.28% respectively. Conversely, of all the securities traded, CINE1 reported the lowest market turnover ratio of 0.00075%.

YTD



On a YTD basis, UCL reported a market turnover ratio of 0.74%, followed by MASSY and NFM, which reported turnover ratios of 0.73% and 0.69%, respectively. Conversely, of all the securities traded, AMBL and CINE1 recorded the lowest market turnover performances of 0.00704% and 0.00406%, respectively.

TTSE Online Platform (TOP)

	January 31, 2023	February 28, 2023
Number of Trades	995	913
VALUE OF TRADES	TT\$16.50M	TT\$22.69M
Value traded on TOP represented 7.19% of the market's total traded value for February 2023 (January 2023: 9.82%)		

Market Indicators

Market Indicators			
Indicators	Feb-23	Feb-22	Jan-23
Turnover (%)	0.12	0.13	0.06
Market Cap (\$ bln)	132.94	148.81	132.67
Value Traded (\$ million)	157.74	188.14	84.04
Daily Avg Vol Traded (\$'000)	993.71	871.01	483.47
Market Breadth (Advance/Decline Ratio)	1:1	11:16	1:1

**Note: CPFV recorded a monthly and YTD share turnover of 4.01%, which resulted from a monthly total of two trades on the same trading day.