

May 2023

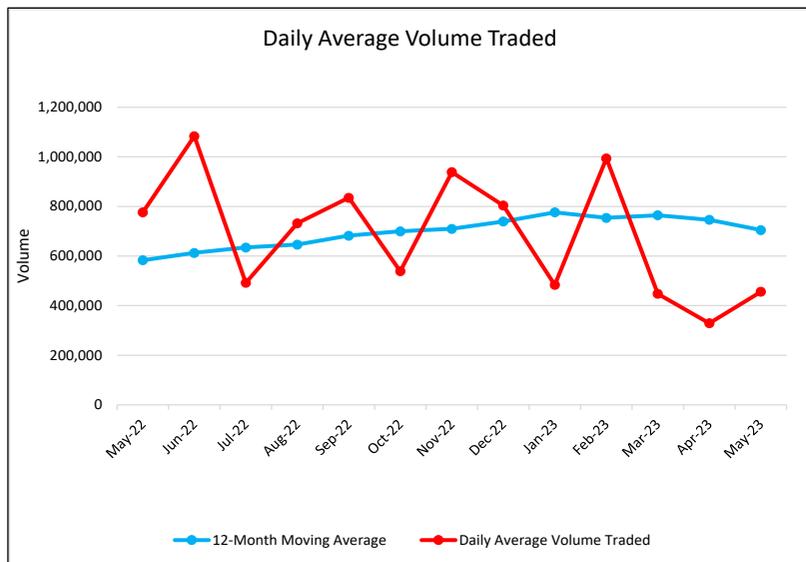
TTSE Market Movement Report

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Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (BY MARKET)



Market Capitalisation (FT, MTF and SME markets):

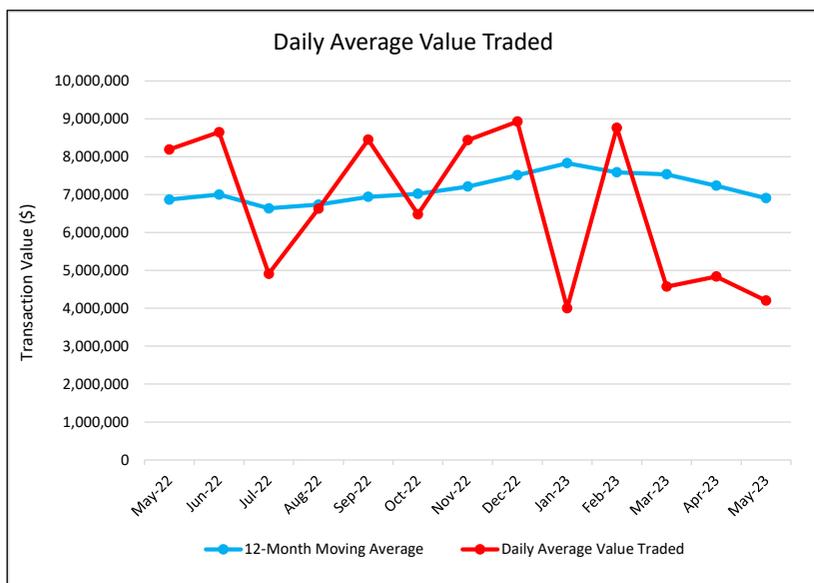
MOM: -4.28% | YOY: -10.37%

Daily Average Volume Traded:

MOM: 38.71% | YOY: -41.26%

35.25% behind the trailing 12-month moving average as at May 2023.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

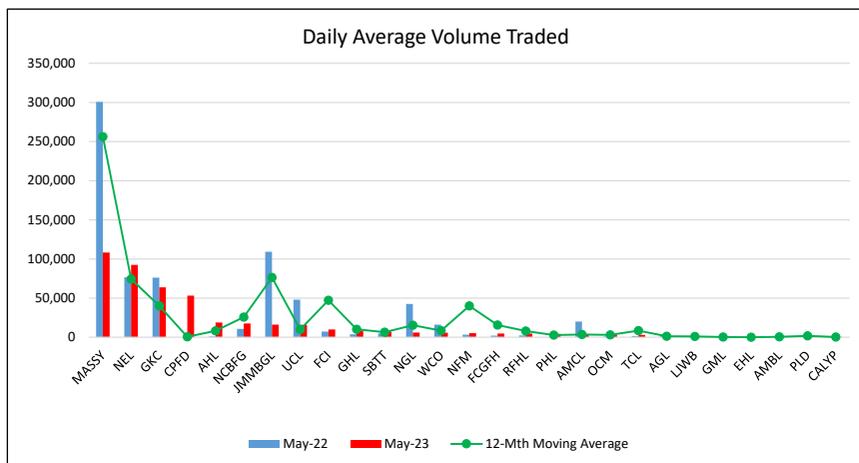
MOM: -13.12% | YOY: -48.70%

39.14% behind the trailing 12-month moving average as at May 2023.

Total Value Traded:

MOM: +6.18% | YOY: -43.56%

Daily Average Volume Traded (PER SECURITY)



- The top 3 most liquid securities as measured by DAVT, were MASSY, NEL and GKC for the month of May 2023. NEL and GKC’s monthly performance is notably above its respective 12-month moving average by 24% and 59% respectively.
- MASSY took the lead with the largest number of transactions (332) during the month of May 2023; followed by UCL which reported a total of 230 trades, then RFHL which reported 175 trades.
- FCGFH, RFHL, SBTT, GKC, MASSY, UCL and NEL traded on all 22 trading days during the month of May 2023.

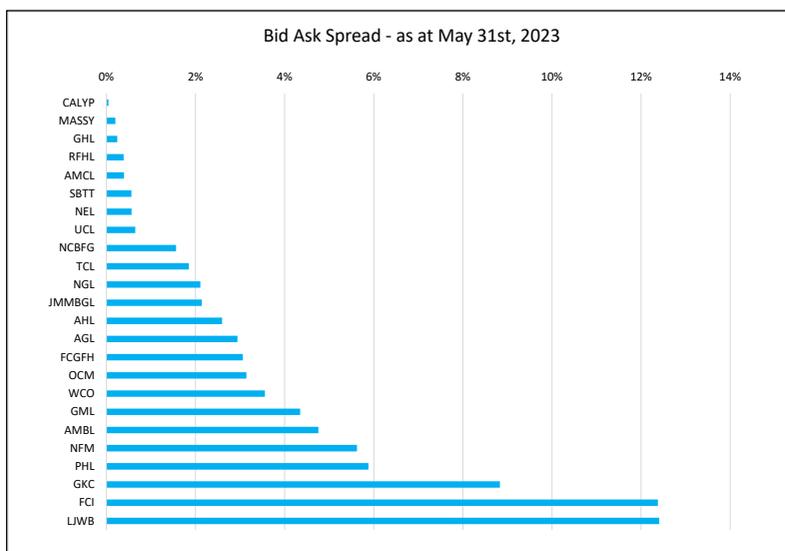
Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in May 2023 was 2,109, an increase of 393 trades or 22.90% compared to the trading activity in April 2023.

On a YOY basis, total trades recorded in May 2023 increased by 135 or 6.84% over May 2022’s trading activity.

On a YTD basis, total trades amounted to 9,434, representing a decrease of 864 trades or 8.39% over the equivalent YTD period in 2022.

On average, there were 96 daily trades recorded in May 2023 (April 2023: 95 trades), in comparison to a daily average of 99 trades recorded during May 2022.

Bid-Ask Spread



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
Ljwb	12.41%	CALYP	0.05%
FCI	12.38%	MASSY	0.20%
GKC	8.83%	GHL	0.24%
PHL	5.88%	RFHL	0.39%
NFM	5.63%	AMCL	0.39%

Market Turnover

- May 2023: **0.07%**
- April 2023: **0.07%**
- May 2022: **0.12%**
- Rolling 12-Mth: **1.28%**
- 2022 Total Annual: **1.45%**

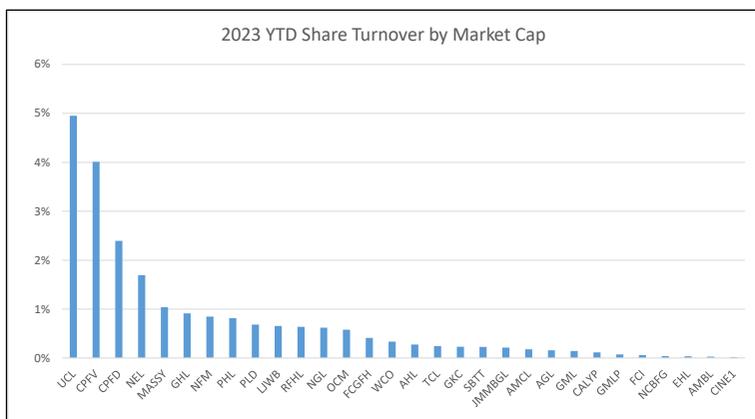
Share Turnover**

MONTHLY



In May 2023, UCL reported a market turnover ratio of 1.36%, followed by NEL and AHL whose ratios stood at 0.35% and 0.20% respectively. Conversely, of all the securities traded, AMBL reported the lowest market turnover ratio of 0.006%.

YTD



For equity securities, on a YTD basis, UCL reported a market turnover ratio of 4.95%, followed by NEL and MASSY, which reported turnover ratios of 1.69% and 1.04%, respectively. Conversely, of all the securities traded, AMBL and CINE1 recorded the lowest YTD market turnover performances of 0.029% and 0.017%, respectively.

TTSE Online Platform (TOP)

	April 30, 2023	May 31, 2023
Number of Trades	1,223	1,444
VALUE OF TRADES	TT\$16.68M	TT\$19.25M

Value traded on TOP represented 10.41% of the market's total traded value for May 2023 (April 2023: 9.58%)

Market Indicators

Market Indicators			
Indicators	May-23	May-22	Apr-23
Turnover (%)	0.07	0.12	0.07
Market Cap (\$ bln)	126.65	141.30	132.31
Value Traded (\$ million)	92.45	163.81	87.06
Daily Avg Vol Traded (\$'000)	456.11	776.52	328.82
Market Breadth (Advance/Decline Ratio)	7:16	9:19	12:13

**Note: CPFV recorded a YTD share turnover of 4.01%, which resulted from a total of two trades on the same trading day in February 2023. Similarly, CPFV recorded a YTD share turnover of 2.39%, which resulted from two trades on the same trading day in May 2023.