

October 2024

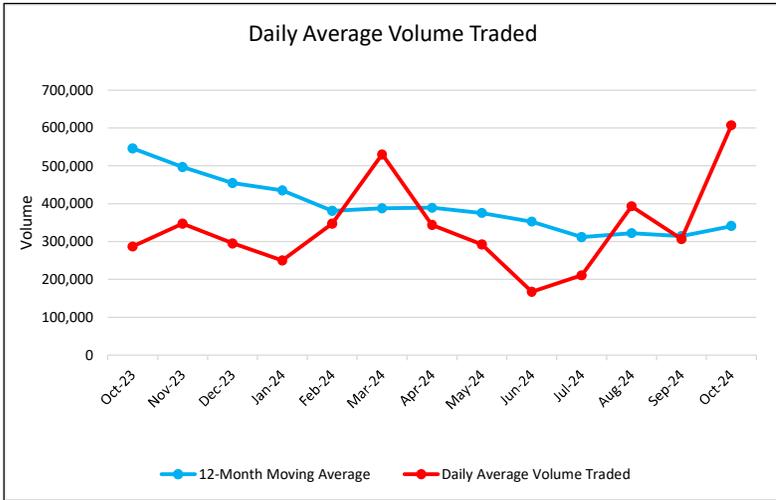
TTSE Market Movement Report

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Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (BY MARKET)



Market Capitalisation (FT, MTF and SME markets):

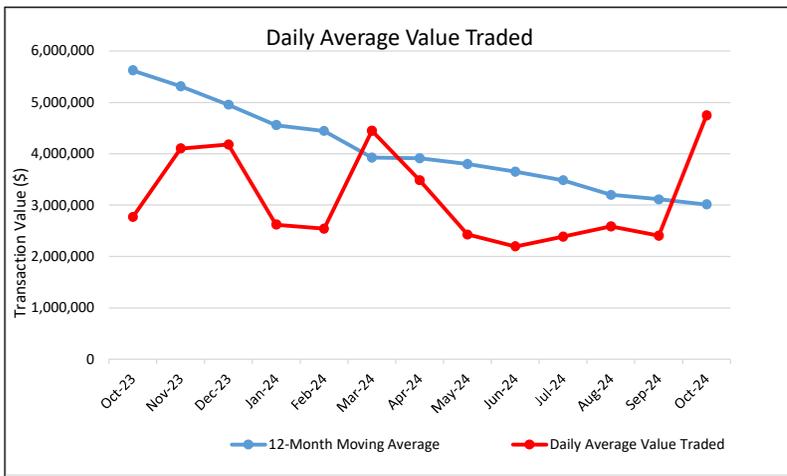
MOM: -1.70% | YOY: 13.11%

Daily Average Volume Traded:

MOM: 97.77% | YOY: 111.50%

78.05% ahead of the trailing 12-month moving average as at October 2024.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

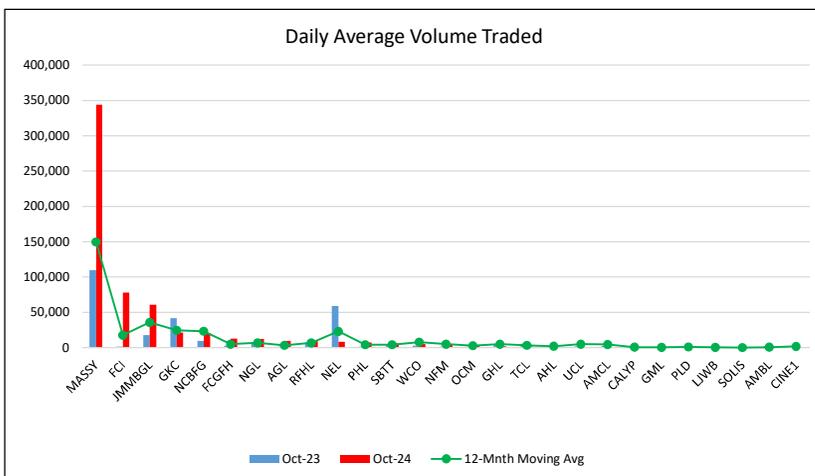
MOM: 97.27% | YOY: 71.51%

49.41% ahead of the trailing 12-month moving average as at October 2024.

Total Value Traded:

MOM: 117.00% | YOY: 71.51%

Daily Average Volume Traded (PER SECURITY)

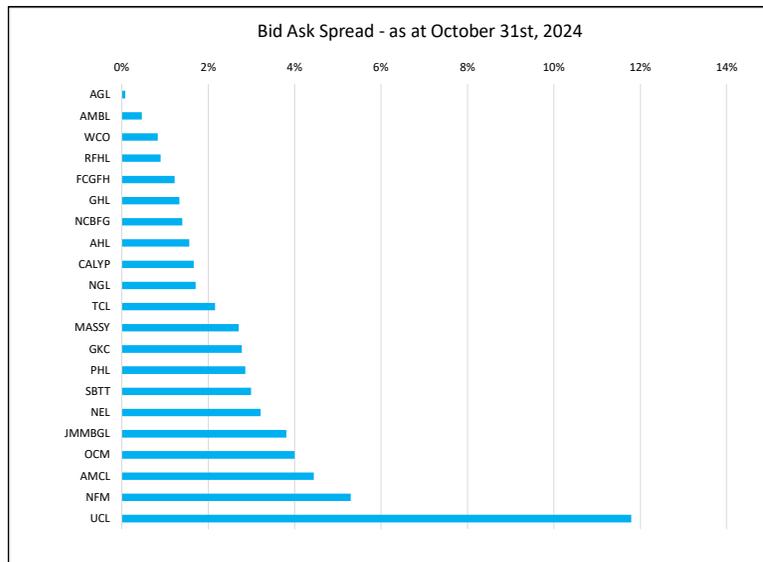


- The top 3 most liquid securities as measured by DAVT, were MASSY, FCI and JMMBGL for the month of October 2024. FCI (342%), AGI (205%), FCGFH (158%) and MASSY (130%) monthly performances are notably above their respective 12-month moving average.
- MASSY took the lead with the largest number of transactions, recording 230 trades during the month of October 2024, followed by RFHL with 219 trades. FCGFH reported 163 trades and SBTT reported 100 trades for the same period.
- FCGFH, SBTT, MASSY and RFHL traded on all 22 trading days while NGL traded on 18 out of the 22 trading days during the month of October 2024.

Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in October 2024 was 1,448, an increase of 85 trades or 6.24% compared to the trading activity in September 2024.

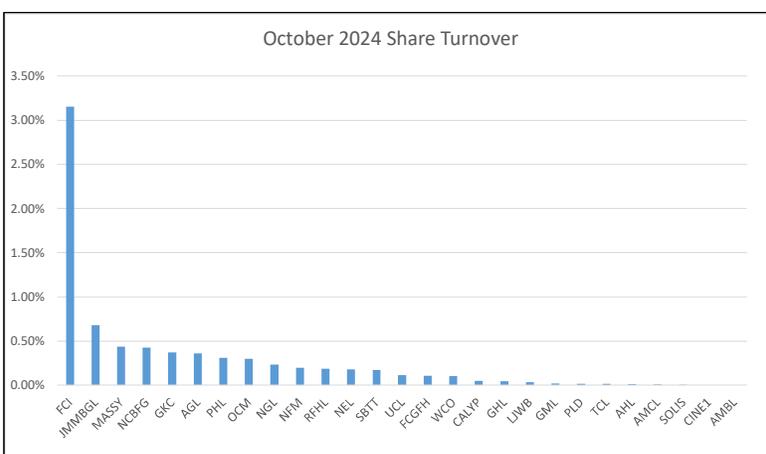
On a YOY basis, total trades recorded in October decreased by 324 or 18.28% compared to October 2023's trading activity.

On average, there were 66 daily trades recorded in October 2024 (September 2024: 68 trades), in comparison with the daily average of 81 trades recorded during October 2023.



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
UCL	11.79%	AGL	0.08%
NFM	5.29%	AMBL	0.46%
AMCL	4.44%	WCO	0.83%
OCM	4.00%	RFHL	0.89%
JMMBGL	3.81%	FCGFH	1.22%

MONTHLY



Market Turnover***

- October 2024: **0.34%**
- September 2024: **0.16%**
- October 2023: **0.17%**
- Rolling 12-Mth: **2.16%**
- 2023 Total Annual: **2.95%**

FCI reported the highest market turnover ratio of 3.15% followed by JMMBGL and MASSY whose ratios stood at 0.68% and 0.44% respectively. Conversely, of all the securities traded, AMBL reported the lowest market turnover ratio of 0.00045%.

YTD



On a YTD basis, UCL reported a market turnover ratio of 8.88%, followed by FCI and NEL, which reported turnover ratios of 6.87% and 4.87% respectively. Conversely, of all the securities traded, EHL and SOLIS¹ recorded the lowest market turnover performances of 0.06% and 0.01%, respectively.

¹ Note: SOLIS was listed on September 09th, 2024.

TTSE Online Platform (TOP)²

	October 31, 2024	September 30, 2024
Number of Trades	840	840
Volume of Trades	1,198,875	725,683
VALUE OF TRADES	TT\$7.61M	TT\$4.40M

Value traded on TOP represented 3.65% of the market's total traded value for October 2024 (September 2024: 4.57%).

²Note: TOP statistics reported include both the buy and sell side of a trade.

Market Indicators

Market Indicators			
Indicators	Oct-24	Oct-23	Sep-24
Turnover (%)	0.34 ⁴	0.17 ⁴	0.16 ⁴
Market Cap (\$ billion)	99.90 ³	114.97 ³	101.62 ³
Value Traded (\$ million)	104.41	60.88	48.12
Daily Avg Vol Traded (\$'000)	607.15	287.08	306.99
Market Breadth (Advance/Decline Ratio)	3:9	6:7	11:15

³Note: CLICO Investment Fund (CIF) market capitalization was excluded.

⁴Note: The market turnover and share turnover were calculated using an adjusted formula which uses the public float and trade volume to derive the turnover.