

June 2023

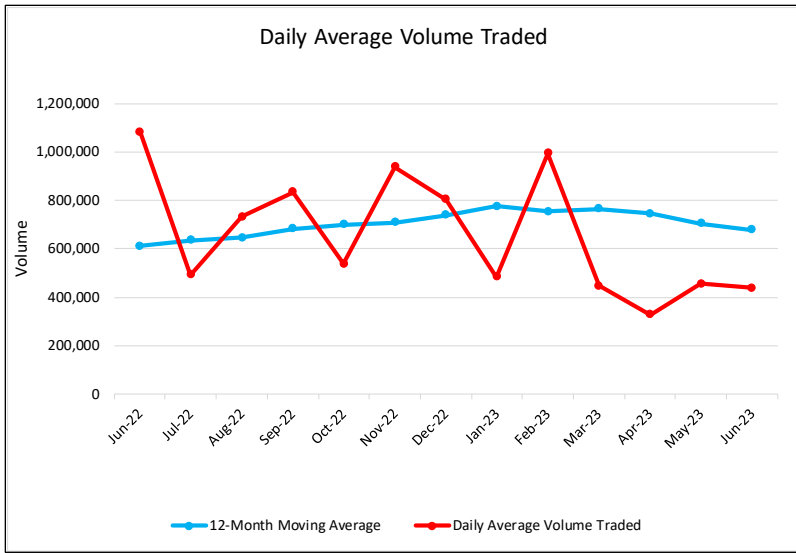
# TTSE Market Movement Report

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## Daily Average Volume Traded (BY MARKET)



### Market Capitalisation (FT, MTF and SME markets):

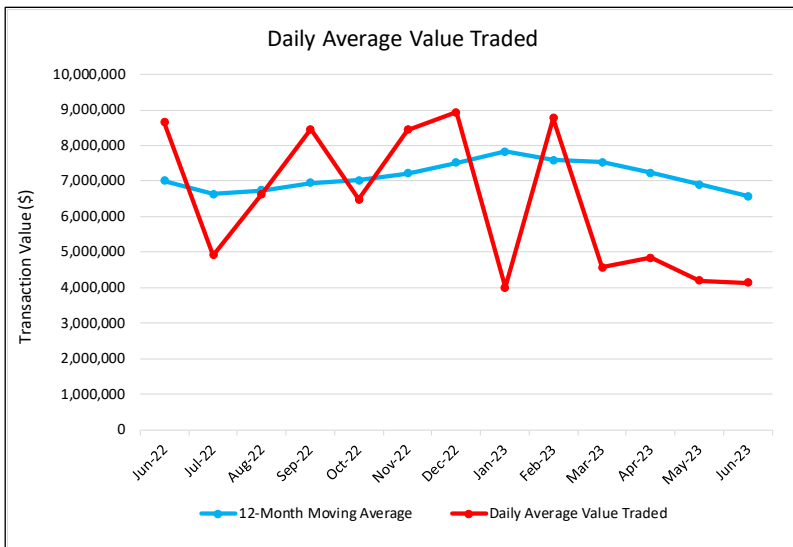
MOM: -3.19% | YOY: -11.39% | QOQ: -6.89%

### Daily Average Volume Traded:

MOM: -3.59% | YOY: -59.40% | QOQ: -36.37%

35.11% behind the trailing 12-month moving average as at June 2023.

## Daily Average Value Traded (BY MARKET)



### Daily Average Value Traded:

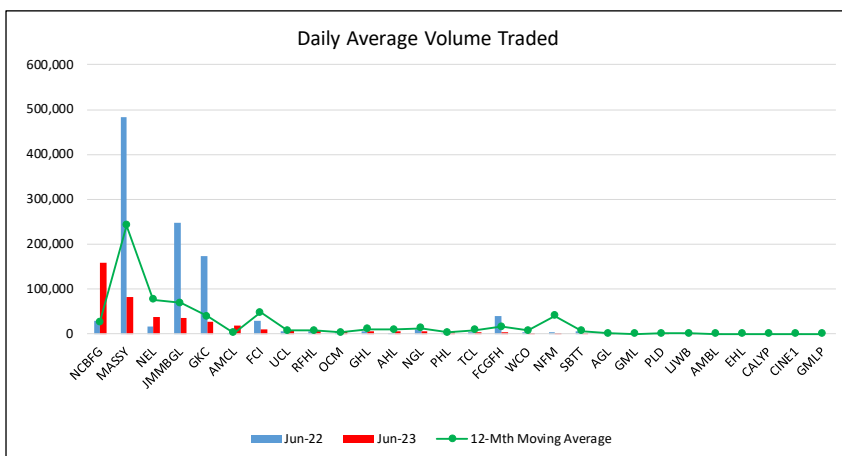
MOM: -0.17% | YOY: -51.50% | QOQ: -23.71%

36.18% behind the trailing 12-month moving average as at June 2023.

### Total Value Traded:

MOM: -9.25% | YOY: -51.50% | QOQ: -23.11%

## Daily Average Volume Traded (PER SECURITY)



- The top 3 most liquid securities as measured by DAVT, were NCBFG, MASSY and NEL for the month of June 2023. AMCL and NCBFG's monthly performance is notably above its respective 12-month moving average by 434% and 338% respectively.
- MASSY took the lead with the largest number of transactions (264) during the month of June 2023; followed by RFHL which reported a total of 234 trades, then UCL which reported 194 trades.
- RFHL, SBTT, MASSY, UCL and NGL traded on all 20 trading days during the month of June 2023.

Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in June 2023 was 1,906, a decrease of 203 trades or 9.63% compared to the trading activity in May 2023.

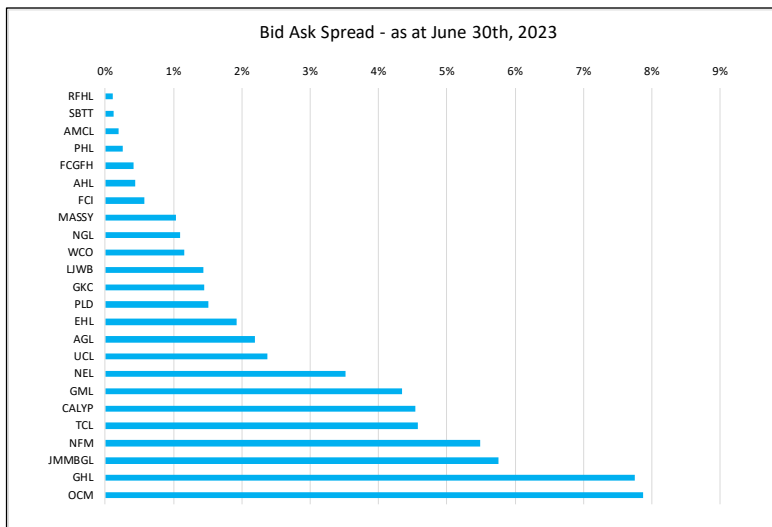
On a YOY basis, total trades recorded in June 2023 increased by 224 or 13.32% over June 2022's trading activity.

Total trades in the second quarter of 2023 stood at 5,731, representing an increase of 122 trades or 2.18% when compared to Q1-2023.

On a YTD basis, total trades amounted to 11,340, representing a decrease of 640 trades or 5.34% over the equivalent YTD period in 2022.

On average, there were 95 daily trades recorded in June 2023 (May 2023: 96 trades), in comparison to a daily average of 84 trades recorded during June 2022.

## Bid-Ask Spread



| Top 5 Largest and Smallest Bid Ask Spread |                |          |                 |
|---|----------------|----------|-----------------|
| Security                                  | Largest Spread | Security | Smallest Spread |
| OCM                                       | 7.87%          | RFHL     | 0.11%           |
| GHL                                       | 7.75%          | SBTT     | 0.12%           |
| JMMBGL                                    | 5.76%          | AMCL     | 0.20%           |
| NFM                                       | 5.49%          | PHL      | 0.25%           |
| TCL                                       | 4.58%          | FCGFH    | 0.41%           |

## Market Turnover

- June 2023: **0.07%**
- May 2023: **0.07%**
- June 2022: **0.13%**
- Rolling 12-Mth: **1.25%**
- 2022 Total Annual: **1.45%**

In June 2023, UCL reported a market turnover ratio of 0.83%, followed by OCM and AMCL whose ratios stood at 0.22% and 0.21% respectively. Conversely, of all the securities traded, AMBL reported the lowest market turnover ratio of 0.0103%.

## Share Turnover\*\*

### MONTHLY



### YTD



For equity securities, on a YTD basis, UCL reported a market turnover ratio of 7.18%, followed by NEL and MASSY, which reported turnover ratios of 1.82% and 1.15%, respectively. Conversely, of all the securities traded, AMBL and CINE1 recorded the lowest YTD market turnover performances of 0.0399% and 0.0318%, respectively.

## TTSE Online Platform (TOP)

|                        | May 31, 2023      | June 30, 2023     |
|------------------------|-------------------|-------------------|
| Number of Trades       | 1,444             | 1,248             |
| Volume of Trades       | 2,587,859         | 3,475,440         |
| <b>VALUE OF TRADES</b> | <b>TT\$19.25M</b> | <b>TT\$17.89M</b> |

Value traded on TOP represented 10.66% of the market's total traded value for June 2023 (May 2023: 10.41%)

## Market Indicators

| Market Indicators                      |        |          |        |
|--|--------|----------|--------|
| Indicators                             | Jun-23 | Jun-22   | May-23 |
| Turnover (%)                           | 0.07   | 0.13     | 0.07   |
| Market Cap (\$ billion)                | 122.60 | 138.36   | 126.65 |
| Value Traded (\$ million)              | 83.90  | 172.97   | 92.45  |
| Daily Avg Vol Traded (\$'000)          | 439.74 | 1,083.02 | 456.11 |
| Market Breadth (Advance/Decline Ratio) | 4:19   | 3:4      | 7:16   |

\*\*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.