

July 2023

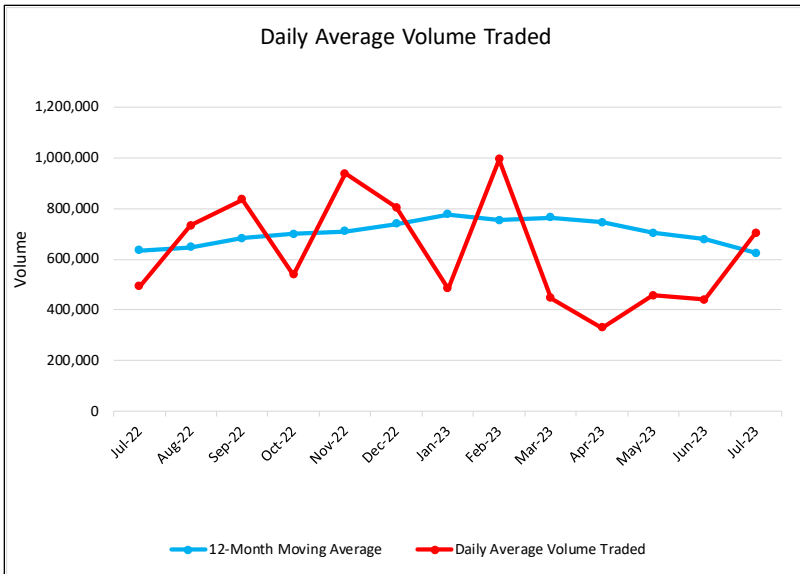
TTSE Market Movement Report

www.stockex.co.tt |   



Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (BY MARKET)



Market Capitalisation (FT, MTF and SME markets):

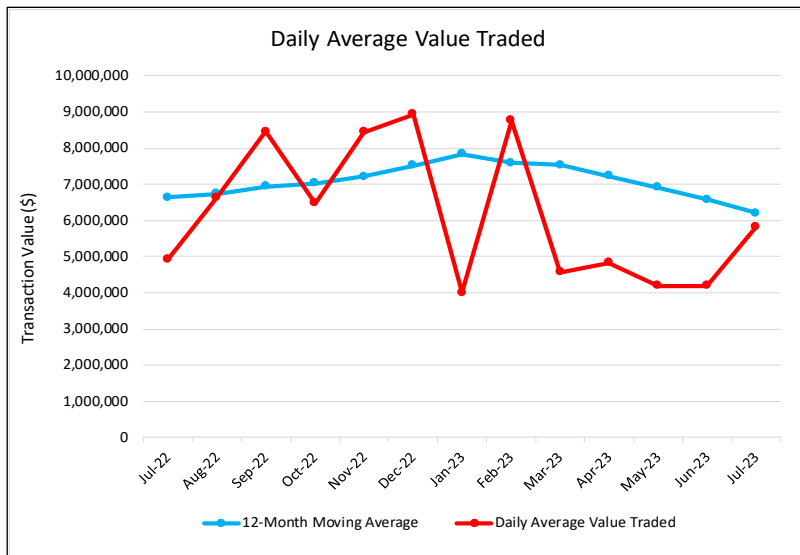
MOM: +2.45% | YOY: -9.78%

Daily Average Volume Traded:

MOM: +60.19% | YOY: +43.27%

12.87% ahead of the trailing 12-month moving average as at July 2023.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

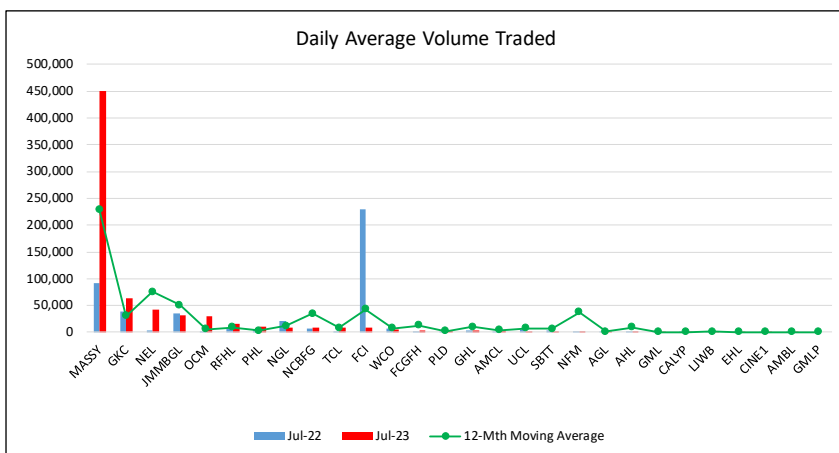
MOM: +39.07% | YOY: +18.78%

5.93% behind the trailing 12-month moving average as at July 2023.

Total Value Traded:

MOM: +46.02% | YOY: +18.78%

Daily Average Volume Traded (PER SECURITY)



- The top 3 most liquid securities as measured by DAVT, were MASSY, GKC and NEL for the month of July 2023. OCM, CINE1, PHL and GKC’s monthly performance is notably above its respective 12-month moving average by 436%, 196%, 155% and 107% respectively.
- MASSY took the lead with the largest number of transactions (241) during the month of July 2023; followed by RFHL which reported a total of 198 trades, then NEL which reported 145 trades.
- Seven securities traded on all 21 trading days during the month of July 2023. These securities were FCGFH, RFHL, SBTT, MASSY, UCL, NGL and NEL.

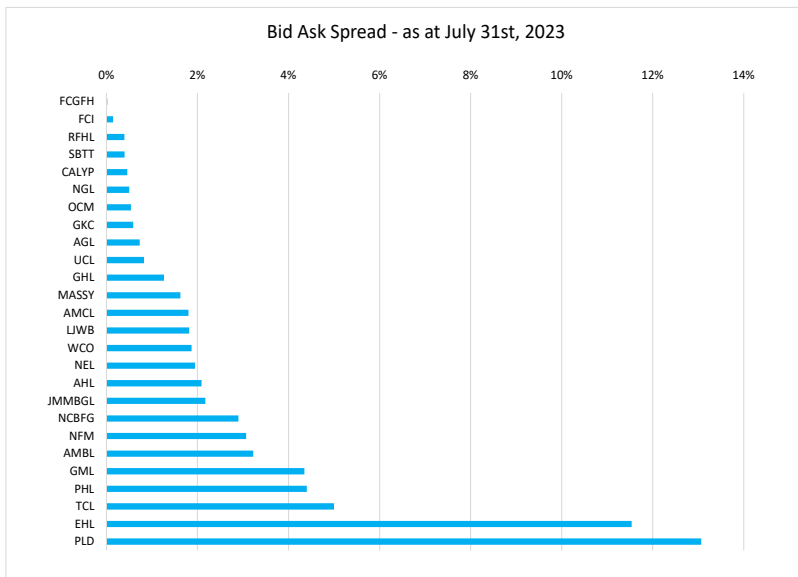
Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in July 2023 was 1,847, a decrease of 59 trades or 3.10% compared to the trading activity in June 2023.

On a YOY basis, total trades recorded in July 2023 increased by 258 or 16.24% over July 2022’s trading activity.

On a YTD basis, total trades amounted to 13,187, representing a decrease of 382 trades or 2.82% over the equivalent YTD period in 2022.

On average, there were 88 daily trades recorded in July 2023 (June 2023: 95 trades), in comparison to a daily average of 76 trades recorded during July 2022.

Bid-Ask Spread



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
PLD	13.07%	FCGFH	0.02%
EHL	11.54%	FCI	0.14%
TCL	5.00%	RFHL	0.39%
PHL	4.40%	SBTT	0.40%
GML	4.35%	CALYP	0.46%

Market Turnover

- July 2023: **0.10%**
- June 2023: **0.07%**
- July 2022: **0.07%**
- Rolling 12-Mth: **1.23%**
- 2022 Total Annual: **1.45%**

Share Turnover**

MONTHLY



In July 2023, OCM reported a market turnover ratio of 0.97%, followed by MASSY and PHL whose ratios stood at 0.49% and 0.37% respectively. Conversely, of all the securities traded, AMBL reported the lowest market turnover ratio of 0.0022%.

YTD



For equity securities, on a YTD basis, UCL reported a market turnover ratio of 7.27%, followed by OCM and NEL, which reported turnover ratios of 1.775% and 1.766%, respectively. Conversely, of all the securities traded, EHL and AMBL recorded the lowest YTD market turnover performances of 0.05% and 0.04%, respectively.

TTSE Online Platform (TOP)*

	June 30, 2023	July 31, 2023
Number of Trades	1,248	1,182
Volume of Trades	3,475,440	1,461,196
VALUE OF TRADES	TT\$17.89M	TT\$10.06

Value traded on TOP represented 4.11% of the market's total traded value for July 2023 (June 2023: 10.66%)

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

Market Indicators

Market Indicators			
Indicators	Jul-23	Jul-22	Jun-23
Turnover (%)	0.10	0.07	0.07
Market Cap (\$ billion)	125.61	139.22	122.60
Value Traded (\$ million)	122.51	103.13	83.90
Daily Avg Vol Traded (\$'000)	704.40	491.68	439.74
Market Breadth (Advance/Decline Ratio)	1:1	11:16	4:19

**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, CPFD recorded a YTD share turnover of 2.39%, which resulted from two trades on the same trading day in May 2023.