August 2024

TTSE Market Movement Report

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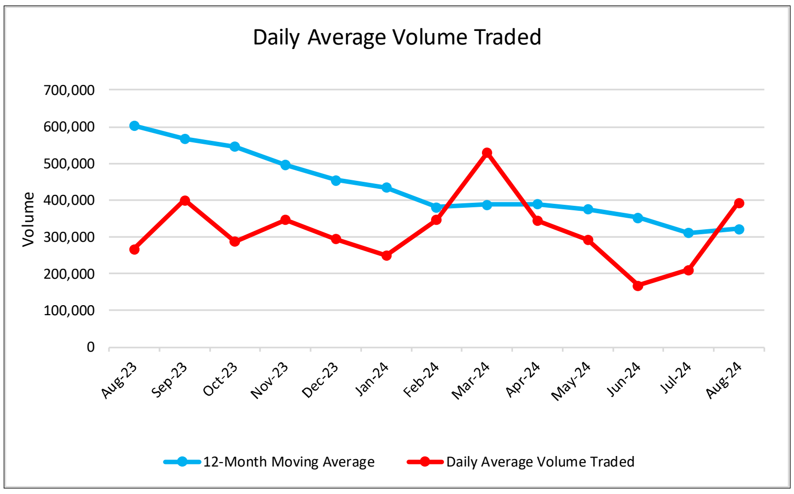
Trinidad & Tobago Stock Exchange
Creating Opportunities

Daily Average Volume Traded (BY MARKET)



Market Capitalisation (FT, MTF and SME markets):

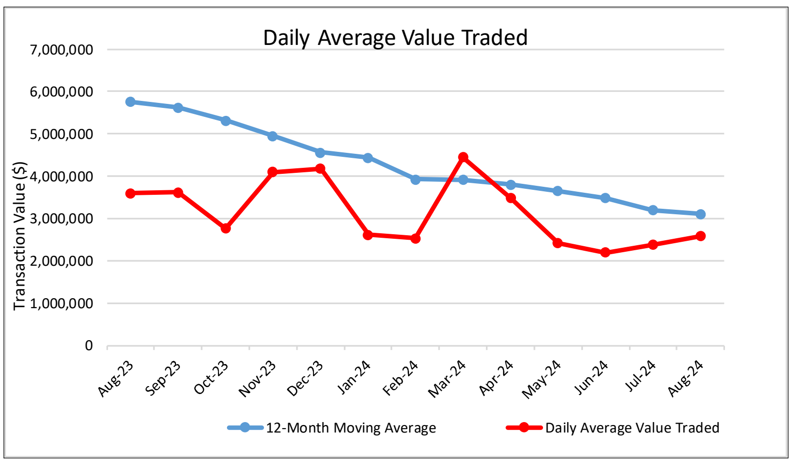
MOM: -4.71% | YOY: -12.87%

Daily Average Volume Traded:

MOM: +86.46% | YOY: +46.90%

22.12% ahead the trailing 12-month moving average as at August 2024.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

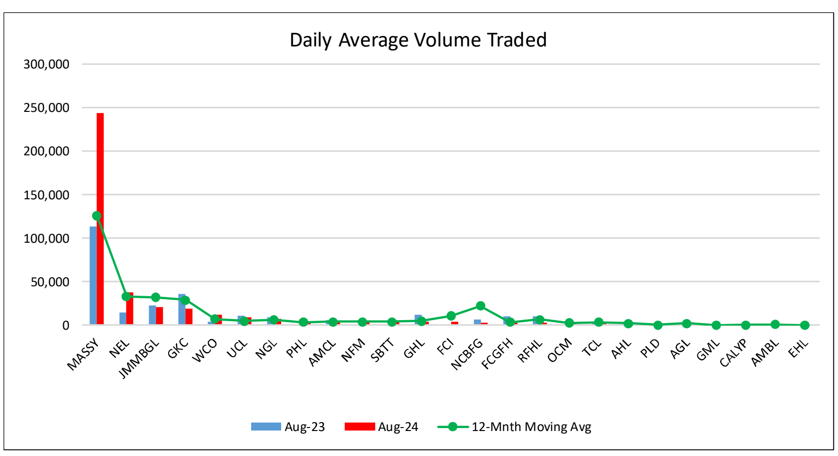
MOM: +8.30% | YOY: -28.28%

17.01% behind the trailing 12-month moving average as at August 2024.

Total Value Traded:

MOM: -1.11% | YOY: -28.28%

Daily Average Volume Traded (PER SECURITY)

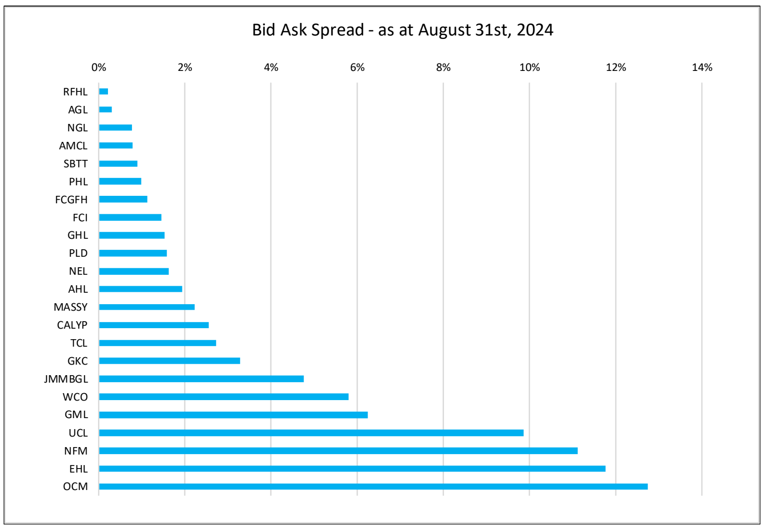


- The top 3 most liquid securities as measured by DAVT, were MASSY, NEL and JMMBGL for the month of August 2024. GML (143%), MASSY (93%), UCL (80%) and WCO (63%) monthly performance are notably above its respective 12-month moving average.
- Massy took the lead with the largest number of transactions, recording 291 trades during the month of August 2024, followed by RFHL with 213 trades. FCGFH reported 162 trades and SBTT reported 137 trades for the same period.
- NGL, SBTT, MASSY, RFHL and FCGFH traded on all 21 trading days while WCO traded on 20 out of the 21 trading days during the month of August 2024.

Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in August 2024 was 1,756, an increase of 159 trades or 9.96% compared to the trading activity in July 2024.

On a YOY basis, total trades recorded in August decreased by 2 or 0.11% compared to August 2023's trading activity.

On average, there were 84 daily trades recorded in August 2024 (July 2024: 69 trades), which is on par with the daily average of 84 trades recorded during August 2023.

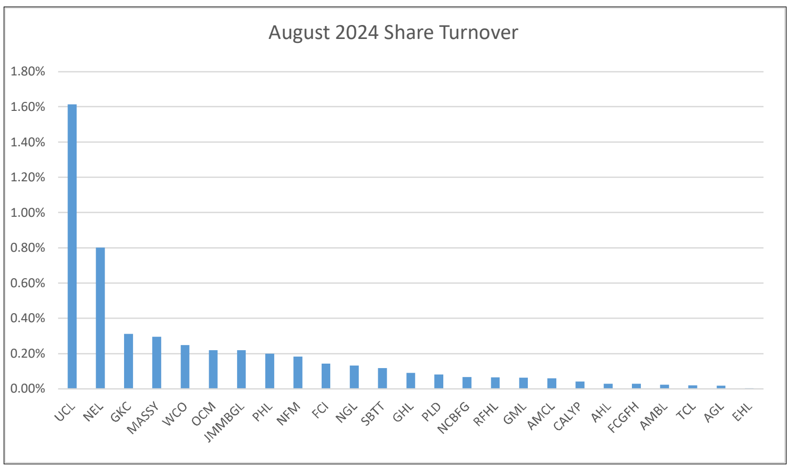


Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
OCM	12.75%	RFHL	0.22%
EHL	11.76%	AGL	0.30%
NFM	11.11%	NGL	0.77%
UCL	9.86%	AMCL	0.79%
GML	6.25%	SBTT	0.89%

Market Turnover***

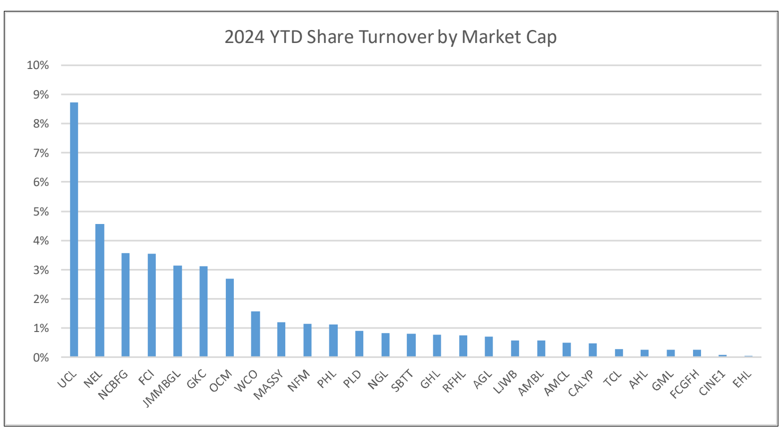
- August 2024: **0.21%**
- July 2024: **0.12%**
- August 2023: **0.16%**
- Rolling 12-Mth: **2.03%**
- 2023 Total Annual: **2.95%**

MONTHLY



UCL reported the highest market turnover ratio of 1.61% followed by NEL and GKC whose ratios stood at 0.80% and 0.31% respectively. Conversely, of all the securities traded, EHL reported the lowest market turnover ratio of 0.003%.

YTD



On a YTD basis, UCL reported a market turnover ratio of 8.72%, followed by NEL and NCBFG, which reported turnover ratios of 4.58% and 3.56% respectively. Conversely, of all the securities traded, CINE1 and EHL recorded the lowest market turnover performances of 0.07% and 0.06%, respectively.

TTSE Online Platform (TOP)*

	August 31, 2024	July 31, 2024
Number of Trades	1,140	1,116
Volume of Trades	1,287,421	1,323,816
VALUE OF TRADES	**TT$9.49M**	**TT$9.38M**

Value traded on TOP represented 8.75% of the market's total traded value for August 2024 (July 2024: 8.55%).

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

Market Indicators

Market Indicators			
Indicators	Aug-24	Aug-23	Jul-24
Turnover (%)	0.21 ***	0.16 ***	0.12 ***
Market Cap ($ billion)	102.26 **	117.37 **	107.32 **
Value Traded ($ million)	54.25	75.65	54.87
Daily Avg Vol Traded ($'000)	393.40	267.80	210.99
Market Breadth (Advance/Decline Ratio)	1:10	6:19	9:17

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

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

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