

June 2024

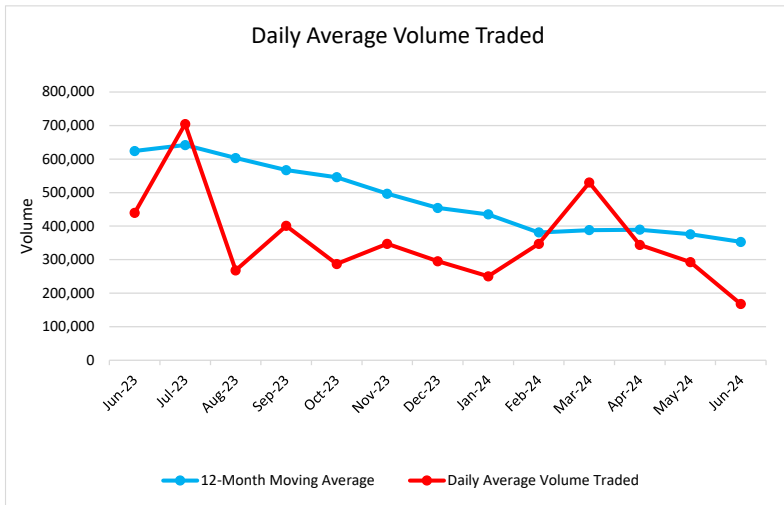
TTSE Market Movement Report

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Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (BY MARKET)



Market Capitalisation (FT, MTF and SME markets):

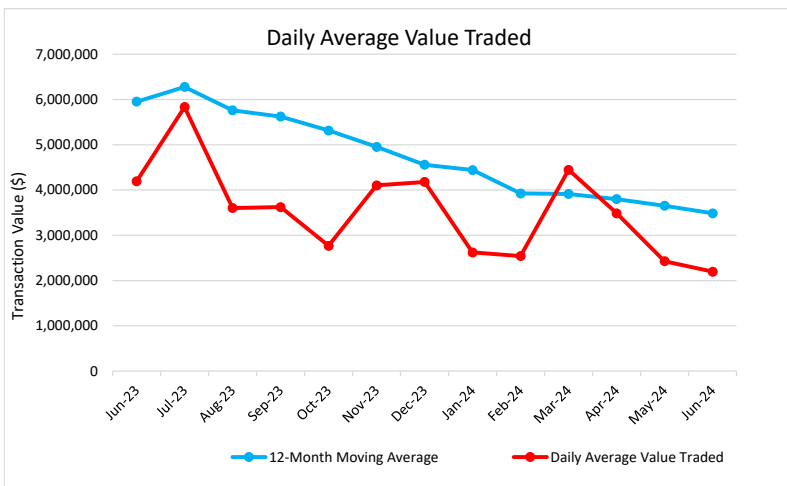
MOM: -0.74% | YOY: -7.06% | QOQ: -5.72%

Daily Average Volume Traded:

MOM: -42.79% | YOY: -61.95% | QOQ: -28.69%

52.57% behind the trailing 12-month moving average as at June 2024.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

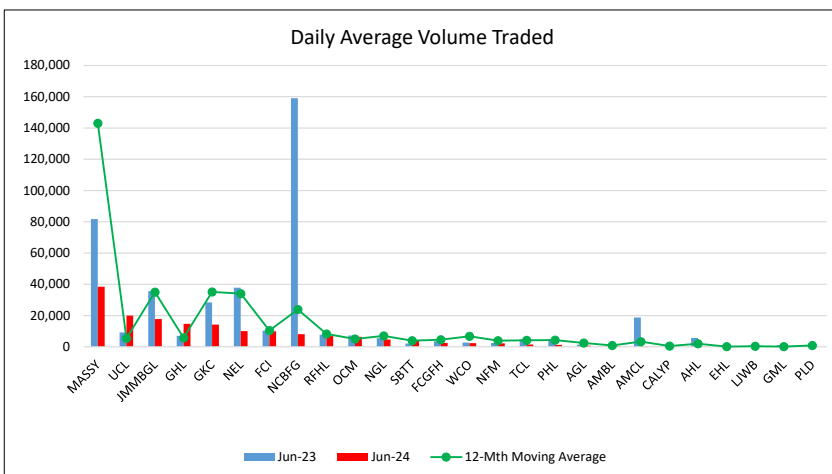
MOM: -9.57% | YOY: -47.67% | QOQ: -15.62%

42.07% behind the trailing 12-month moving average as at June 2024.

Total Value Traded:

MOM: -18.18% | YOY: -50.29% | QOQ: -16.67%

Daily Average Volume Traded (PER SECURITY)

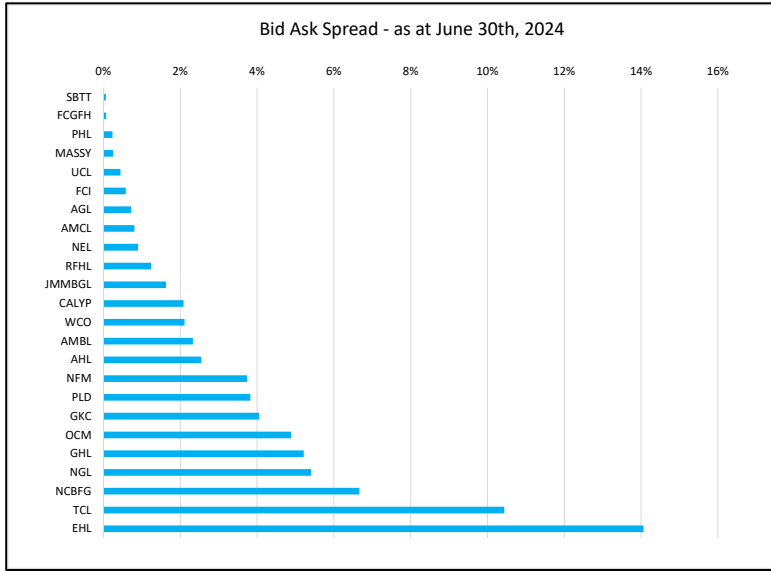


- The top 3 most liquid securities as measured by DAVT, were MASSY, UCL and JMMBGL for the month of June 2024. UCL (273%), GHIL (153%), OCM (26%) and SBTT (8%) monthly performance are notably above its respective 12-month moving average.
- RFHL continues to lead with the largest number of transactions, recording 356 trades during the month of June 2024, followed by MASSY with 206 trades. FCGFH reported 184 trades and SBTT 116 trades for the same period.
- RFHL, FCGFH, and JMMBGL traded on all 19 trading days while SBTT, MASSY, NGL and NEL on 18 out of the 19 trading days during the month of June 2024.

Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in June 2024 was 1,767, a decrease of 163 trades or 8.45% compared to the trading activity in May 2024.

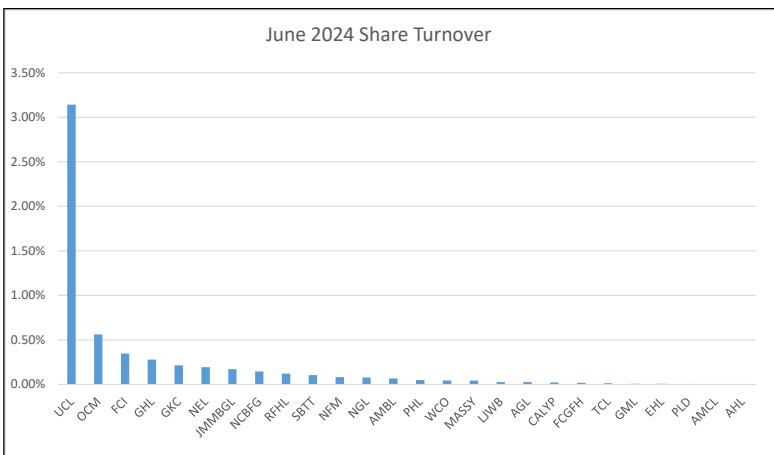
On a YOY basis, total trades recorded in June decreased by 139 or 7.29% compared to June 2023's trading activity.

On average, there were 93 daily trades recorded in June 2024 (May 2024: 92 trades), in comparison to the daily average of 95 trades recorded during June 2023.



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
EHL	14.06%	SBTT	0.06%
TCL	10.44%	FCGFH	0.07%
NCBFG	6.67%	PHL	0.23%
NGL	5.41%	MASSY	0.25%
GHL	5.21%	UCL	0.44%

MONTHLY



Market Turnover***

- June 2024: **0.08%**
- May 2024: **0.16%**
- June 2023: **0.26%**
- Rolling 12-Mth: **2.22%**
- 2023 Total Annual: **2.95%**

UCL reported the highest market turnover ratio of 3.14% followed by OCM and FCI whose ratios stood at 0.56% and 0.35% respectively. Conversely, of all the securities traded, AHL reported the lowest market turnover ratio of 0.002%.

YTD



On a YTD basis, UCL reported a market turnover ratio of 6.73%, followed by NCBFG and NEL, both reporting turnover ratios of 3.52%. Conversely, of all the securities traded, EHL and CINE1 recorded the lowest market turnover performances of 0.06% and 0.01%, respectively.

TTSE Online Platform (TOP)*

	June 30, 2024	May 31, 2024
Number of Trades	1,154	1,027
Volume of Trades	748,972	2,265,148
VALUE OF TRADES	TT\$7.27M	TT\$11.60M

Value traded on TOP represented 8.72% of the market's total traded value for June 2024 (May 2024: 11.37%).

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

Market Indicators

Market Indicators			
Indicators	Jun-24	Jun-23	May-24
Turnover (%)	0.08 ***	0.26 ***	0.16 ***
Market Cap (\$ billion)	108.74 **	117.00 **	109.55 **
Value Traded (\$ million)	41.71	83.90	50.97
Daily Avg Vol Traded (\$'000)	167.33	439.74	292.48
Market Breadth (Advance/Decline Ratio)	8:17	4:19	7:17

**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.