

July 2024

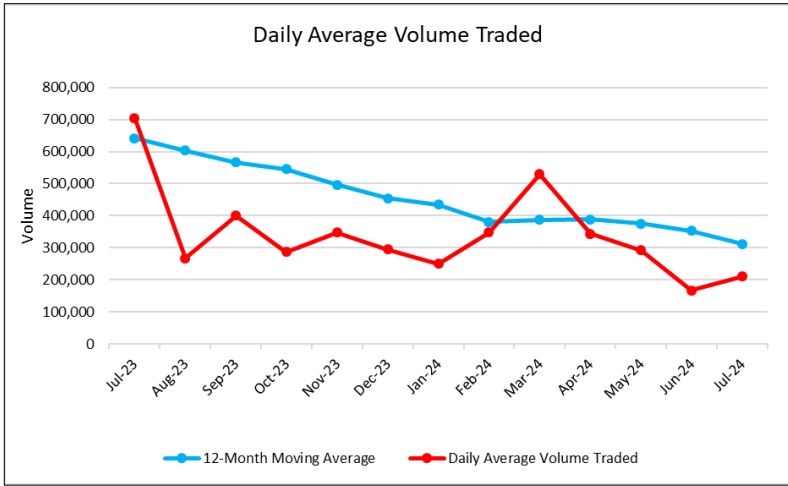
TTSE Market Movement Report

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Trinidad & Tobago
Stock Exchange
Creating Opportunities

Daily Average Volume Traded (BY MARKET)



Market Capitalisation (FT, MTF and SME markets):

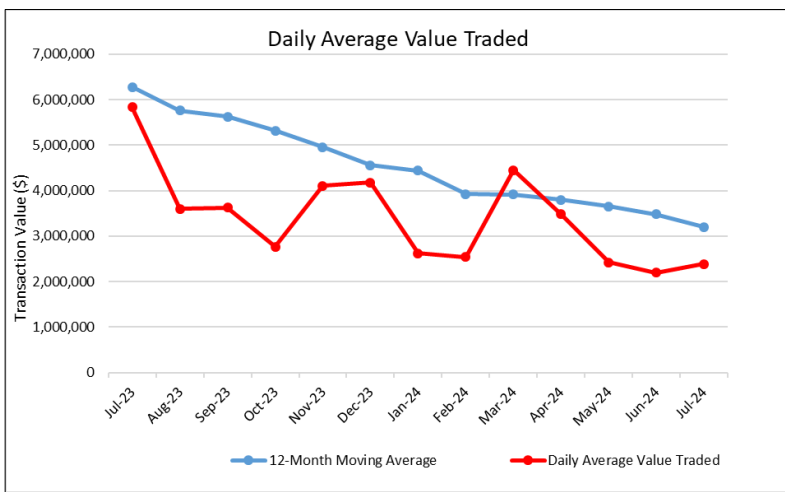
MOM: -1.31% | YOY: -10.57%

Daily Average Volume Traded:

MOM: -26.09% | YOY: -70.05%

25.41% behind the trailing 12-month moving average as at July 2024.

Daily Average Value Traded (BY MARKET)



Daily Average Value Traded:

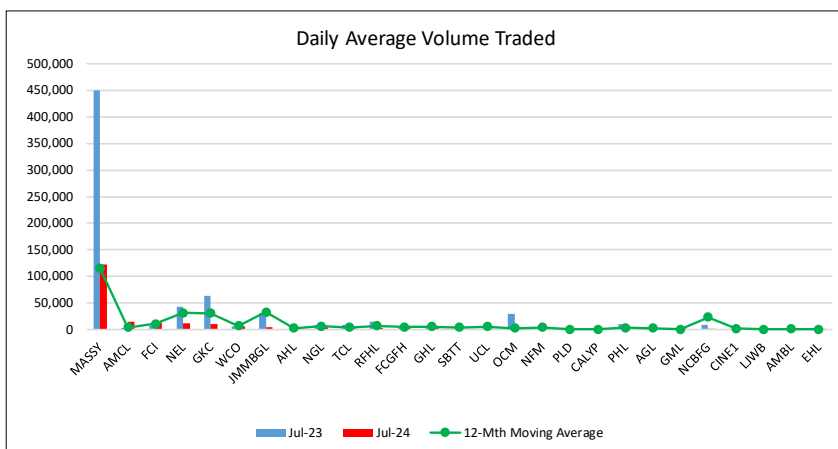
MOM: 8.67% | YOY: -59.11%

44.80% behind the trailing 12-month moving average as at July 2024.

Total Value Traded:

MOM: 31.55% | YOY: -55.21%

Daily Average Volume Traded (PER SECURITY)

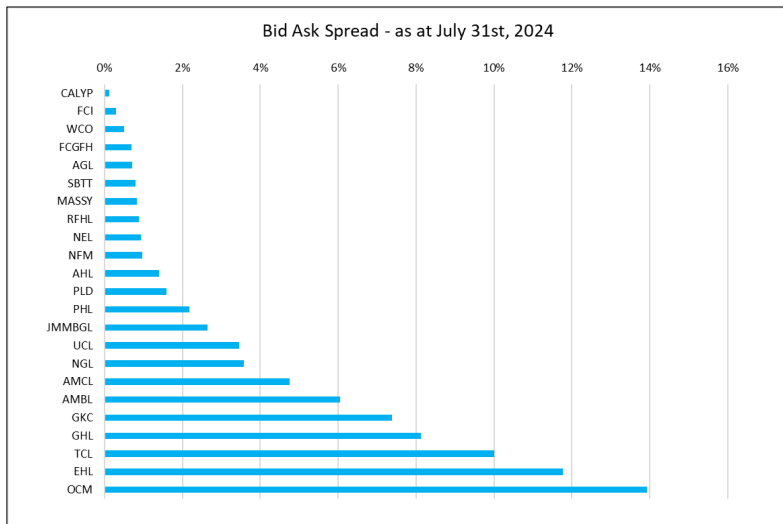


- The top 3 most liquid securities as measured by DAVT, were MASSY, AMCL and FCI for the month of July 2024. AMCL (225%), AHL (102%), PLD (40%) and CALYP (32%) monthly performance are notably above its respective 12-month moving average.
- Massy took the lead with the largest number of transactions, recording 312 trades during the month of July 2024, followed by RFHL with 226 trades. FCGFH reported 173 trades and NEL 101 trades for the same period.
- JMMBGL, NEL, MASSY, RFHL and FCGFH traded on all 23 trading days while SBTT and WCO traded on 22 out of the 23 trading days during the month of July 2024.

Across the First-Tier, Mutual Fund and SME markets, the cumulative number of trades in July 2024 was 1,597, a decrease of 170 trades or 9.62% compared to the trading activity in June 2024.

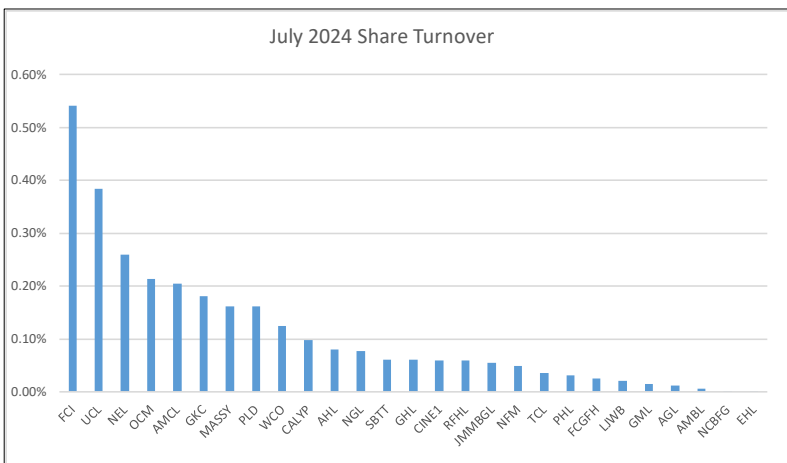
On a YOY basis, total trades recorded in July decreased by 250 or 13.54% compared to July 2023's trading activity.

On average, there were 69 daily trades recorded in July 2024 (June 2024: 93 trades), in comparison to the daily average of 88 trades recorded during July 2023.



Top 5 Largest and Smallest Bid Ask Spread			
Security	Largest Spread	Security	Smallest Spread
OCM	13.93%	CALYP	0.12%
EHL	11.76%	FCI	0.29%
TCL	10.00%	WCO	0.50%
GHL	8.13%	FCGFH	0.70%
GKC	7.39%	AGL	0.72%

MONTHLY

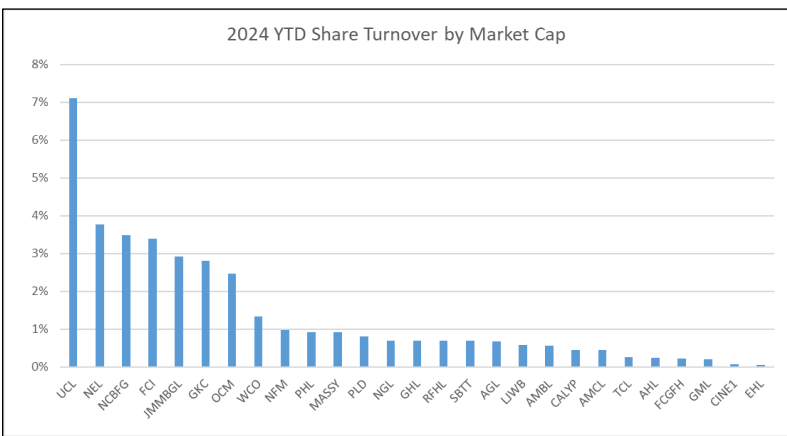


Market Turnover***

- July 2024: **0.12%**
- June 2024: **0.08%**
- July 2023: **0.41%**
- Rolling 12-Mth: **1.97%**
- 2023 Total Annual: **2.95%**

FCI reported the highest market turnover ratio of 0.54% followed by UCL and NEL whose ratios stood at 0.38% and 0.26% respectively. Conversely, of all the securities traded, EHL reported the lowest market turnover ratio of 0.002%.

YTD



On a YTD basis, UCL reported a market turnover ratio of 7.11%, followed by NEL and NCBFG, which reported turnover ratios of 3.78% and 3.49% 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)*

	July 31, 2024	June 30, 2024
Number of Trades	1,116	1,154
Volume of Trades	1,323,816	748,972
VALUE OF TRADES	TT\$9.38M	TT\$7.27M

Value traded on TOP represented 8.55% of the market's total traded value for July 2024 (June 2024: 8.72%).

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

Market Indicators

Market Indicators			
Indicators	Jul-24	Jul-23	Jun-24
Turnover (%)	0.12 ***	0.41 ***	0.08 ***
Market Cap (\$ billion)	107.32 **	120.01 **	108.74 **
Value Traded (\$ million)	54.87	122.51	41.71
Daily Avg Vol Traded (\$'000)	210.99	704.40	167.33
Market Breadth (Advance/Decline Ratio)	9:17	1:1	8:17

**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.