



## TSE Market Summary

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August 2023

Monthly Bulletin

### Equity Market

### % Change

Variables	Aug. 23	July. 23	Dec. 22	Jul. 23	Dec. 22
<b>TEDPIX [1]</b>	2,104,684	1,973,910	1,590,495	6.63	32.33
<b>First Market</b>	1,599,807	1,462,520	1,200,755	9.39	33.23
<b>Second Market</b>	4,059,797	3,917,433	3,091,146	3.63	31.34
<b>Financial Index</b>	1,900,371	1,845,032	1,476,307	3.00	28.72
<b>Industrial Index</b>	1,994,388	1,860,551	1,501,262	7.19	32.85
<b>FFA TEDPIX [2]</b>	2,710,223	2,525,684	2,059,891	7.31	31.57
<b>TEFIX 30 [3]</b>	127,186	114,187	92,905	11.38	36.90
<b>Market Cap. (Mil \$)</b>	1,761,129	1,668,350	1,401,410	5.56	25.67
<b>P/E [4]</b>	8.02	7.53	7.33	6.51	9.41
<b>Trading Days</b>	21	23	20	(8.70)	5.00
<b>Trade No.</b>	7,993,611	8,688,138	7,906,011	(7.99)	1.11
<b>Exchange rate: \$ 1 = IRR [5]</b>	42,000	42,000	42,000	0.00	0.00

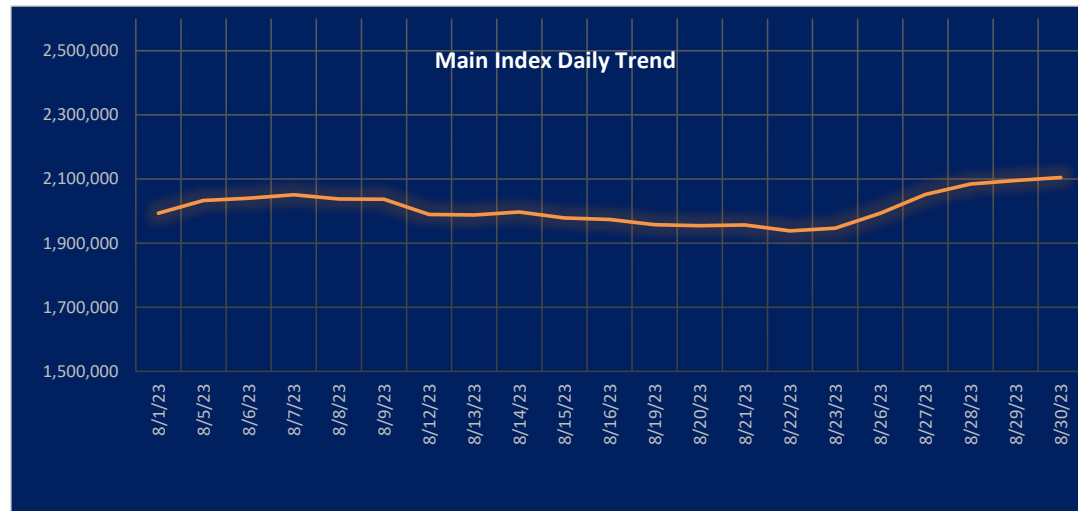
1. TSE Dividend & Price Index

2. TSE Free float Adjusted TEDPIX

3. TSE blue chip index

4. From December 2018, P/E is calculated based on Trailing 12-Month P/E

5. [www.cbi.ir](http://www.cbi.ir)

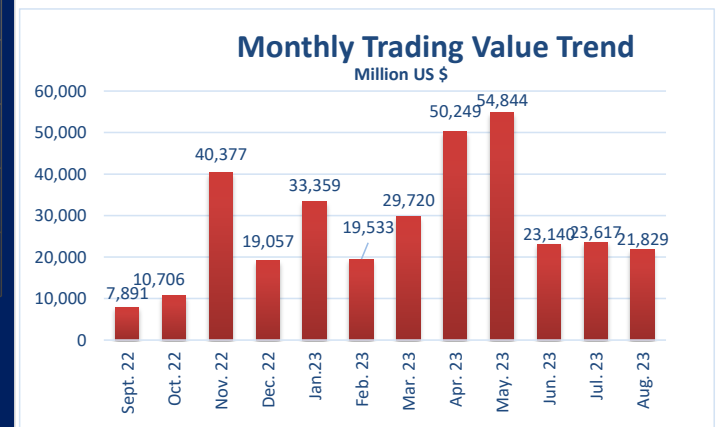


### Equity Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity*(%)
Sept. 22	66,749	7,891	464	7.84
Oct. 22	108,639	10,706	487	11.45
Nov. 22	202,128	40,377	1,835	38.80
Dec. 22	183,206	19,057	953	16.32
Jan. 23	298,351	33,359	1,516	29.35
Feb. 23	182,398	19,533	1,149	14.57
Mar. 23	235,018	29,720	1,748	19.47
Apr. 23	335,242	50,249	2,956	27.65
May. 23	362,684	54,844	2,493	33.05
Jun. 23	176,194	23,140	1,286	14.76
Jul. 23	173,351	23,617	1,027	16.99
Aug. 23	198,796	21,829	1,039	14.87
<b>Total</b>	<b>2,522,756</b>	<b>334,321</b>	<b>16,953</b>	<b>---</b>
<b>Monthly Average</b>	<b>210,230</b>	<b>27,860</b>	<b>1,413</b>	<b>18.51**</b>

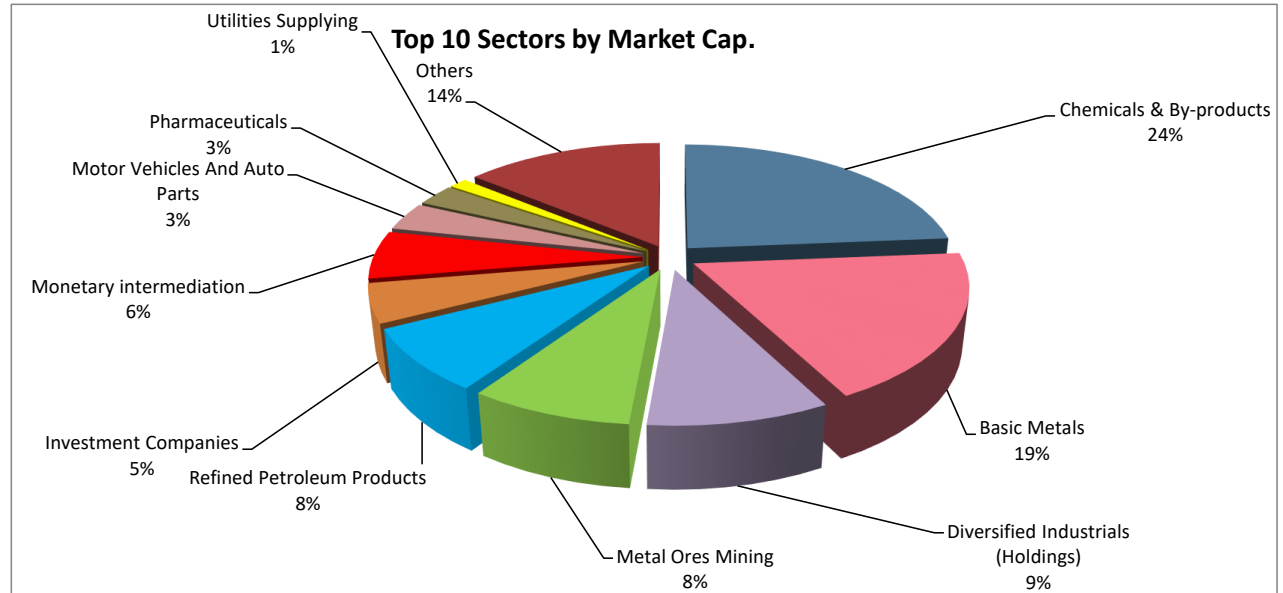
\* Velocity = (Trading Value of Equity Market/Market Cap.)\*12

\*\* Geometric Mean of 12 Months



Overview of Market Cap ( 383 Companies and 40 Industries)

No.	Sector	Market Cap (Mill \$)	% of total MC
1	Chemicals & By-products	416,924	23.7
2	Basic Metals	328,849	18.7
3	Diversified Industrials (Holdings)	159,713	9.1
4	Metal Ores Mining	143,116	8.1
5	Refined Petroleum Products	138,861	7.9
6	Investment Companies	86,056	4.9
7	Monetary intermediation	106,561	6.1
8	Motor Vehicles And Auto Parts	63,121	3.6
9	Pharmaceuticals	48,515	2.8
10	Utilities Supplying	22,653	1.3
11	Cement, Lime & plaster	38,710	2.2
12	Financial Service	19,492	1.1
13	Telecommunications	24,123	1.4
14	Transportation and Storage	21,327	1.2
15	Food Products and Beverages except sugar	17,926	1.0
16	Technical & Engineering Services	19,229	1.1
17	Computer & Related Activities	19,573	1.1
18	Insurance & Pension funding Except Compulsory S	11,254	0.6
19	Real Estate And Construction	11,865	0.7
20	Electric Machinery & Apparatus	7,693	0.4
21	Machinery & Equipment	7,072	0.40
22	Agriculture	6,265	0.36
23	Other Non-metallic Mineral Products	7,302	0.41
24	Retail Trade, except of Motor Vehicles & Motorcycl	6,866	0.39
25	Sugar & Byproducts	4,528	0.26
26	Rubber & Plastic Products	5,131	0.29
27	Fabricated Metal Products except Machinery & Equ	3,953	0.22
28	Information & communication	2,505	0.14
29	Ceramic & Tiles	2,999	0.17
30	Financial leasing	2,062	0.12
31	Paper & By-products	1,268	0.07
32	Oil and Gas Extraction and Related Services Except	1,176	0.07
33	Tanning and Dressing of Leather	1,293	0.07
34	Radio, TV & Communication Equipment	762	0.04
35	Textiles	447	0.03
36	Coal & Lignite Mining	318	0.02
37	Publishing, Printing & Reproduction of Media	454	0.03
38	Wood & By-products	331	0.02
39	Hotels and restaurants	455	0.03
40	Other Mining	380	0.02





Tehran Stock Exchange

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### Equity Market

Variables	Aug. 23	July 23	Δ%
<b>Number of Trades</b>	7,993,611	8,688,138	-8.0
<b>Volume (Mil Share)</b>	198,796	173,351	14.7
<b>Value (Mil \$)</b>	21,829.16	23,617	-7.6

### ETFs Market

Variables	Aug. 23	July 23	Δ%
<b>Number of Trades</b>	1,606,458	1,790,104	-10.3
<b>Volume (Mil Unit)</b>	33,020	31,640	4.4
<b>Value (Mil \$)</b>	13,908.99	13,234	5.1

### Debt Market

Variables	Aug. 23	July 23	Δ%
<b>Number of Trades</b>	1,104	763	44.7
<b>Volume (Mil Certificate)</b>	136.3	79.7	71.0
<b>Value (Mil \$)</b>	3,232	1,841	75.6

### Futures Market (SSF & IBF)

Variables	Aug. 23	July 23	Δ%
<b>Number of Trades</b>	186	180	3.3
<b>Volume (Contract)</b>	8,181	20,887	-60.8
<b>Notional Value (\$)</b>	0	0	0.0

### Option Market (SSO)

Variables	Aug. 23	July 23	Δ%
<b>Number of Trades</b>	547,928	467,136	17.3
<b>Volume (Contract)</b>	172,311,797.0	142,035,359	21.3
<b>Notional Value (\$)</b>	7,009,951,963	5,416,665,992	29.4

### Embedded Put Option

Variables	Aug. 23	July 23	Δ%
<b>Number of Trades</b>	578	877	-34.1
<b>Volume (Contract)</b>	5,728,229,294	10,322,361,276	-44.5
<b>Value (\$)</b>	50,451,066	86,956,281	-42.0

### Total

Variables	Aug. 23	July 23	Δ%
<b>Number of Trades</b>	10,149,865	10,947,198	-7.3
<b>Volume (Mil Share, ...)</b>	237,854	215,536	10.4
<b>Value (Mil \$)</b>	39,021	38,779	0.6

### Iran's capital market Entities

1. Brokerage firms
2. Investment Banks
3. Investment Funds
4. Market makers
5. Portfolio management
6. Investment consultants
7. Financial information analysis
8. Listing advisors
9. Offering advisors
10. Credit rating agencies

### Tradable securities

1. Equities
2. Rights
3. Debt Securities (Islamic Participation Papers, Sukuks, CDs)
4. Single Stock Futures & Index Basket Futures
5. Stock Options & Embedded Put Options
6. ETFs
7. shariah compliant short selling

### Tehran Stock Exchange

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