



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

Monthly Bulletin

December 2021

Equity Market

Variables	Dec. 21	Nov.21	Oct.21	Sept.21	% Change
TEDPIX [1]	1,397,311	1,357,129	1,340,291	1,436,984.3	4.25
First Market	1,067,691	1,022,768	991,807	1,073,490.3	7.65
Second Market	2,676,610	2,644,398	2,669,086	2,829,485.8	0.28
Financial Index	1,460,592	1,434,390	1,413,145	1,556,418.1	3.36
Industrial Index	1,295,175	1,255,703	1,240,607	1,324,365.5	4.40
FFA TEDPIX [2]	1,781,856	1,728,153	1,715,619	1,844,679.8	3.86
TEFIX 30 [3]	76,459	72,291	72,236	76,906.5	5.85
Market Cap. (Mil \$)	1,335,322	1,291,450	1,283,035	1,374,890.5	4.08
P/E [4]	380.00	379.00	379.00	9.6	---
Trading Days	21	22	20	20.0	5.00
Trade No.	6,934,782	9,787,101	10,506,401	24,258,061.0	-33.99
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	42,000.0	0.00

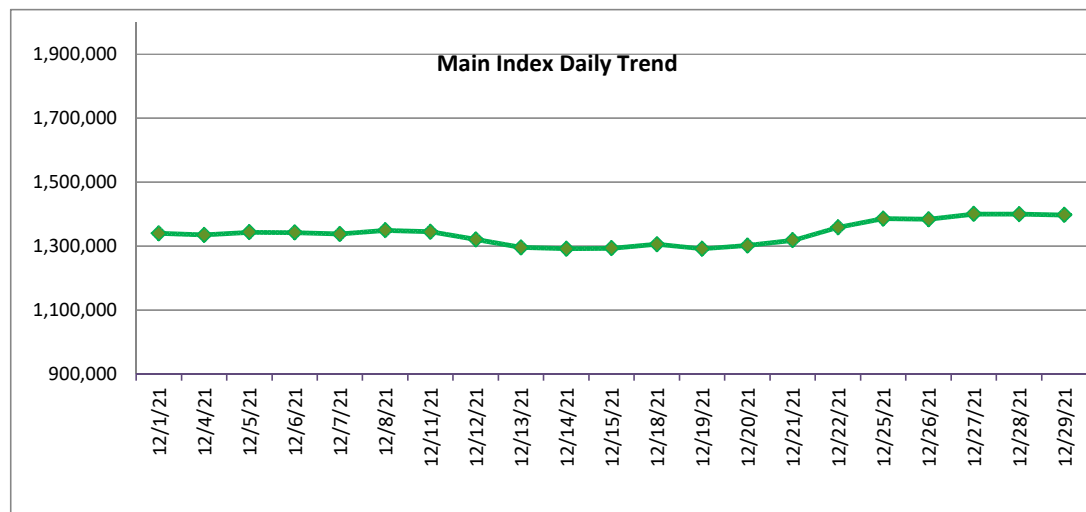
1. TSE Dividend & Price Index

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

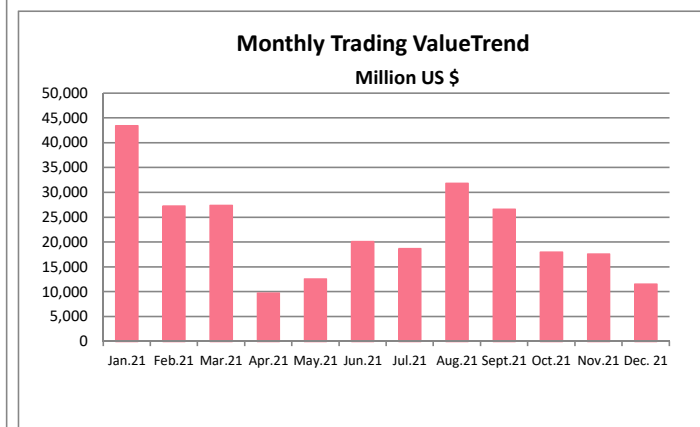


Equity Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity*(%)
Jan. 21	185,101	43,388	2,066	39.46
Feb. 21	153,616	27,253	1,434	28.99
Mar. 21	169,492	27,387	1,611	26.70
Apr. 21	57,535	9,719	486	10.14
May. 21	91,840	12,566	571	13.82
Jun. 21	150,993	20,072	1,004	20.19
Jul. 21	108,082	18,660	1,098	17.23
Aug. 21	188,911	31,808	1,674	26.74
Sept. 21	153,696	26,599	1,330	23.22
Oct. 21	102,235	17,940	897	16.78
Nov. 21	114,114	17,557	798	16.31
Dec. 21	102,166	11,525	549	10.36
Total	1,577,780	264,475	13,518	---
Monthly Average	131,482	22,040	1,126	19.27**

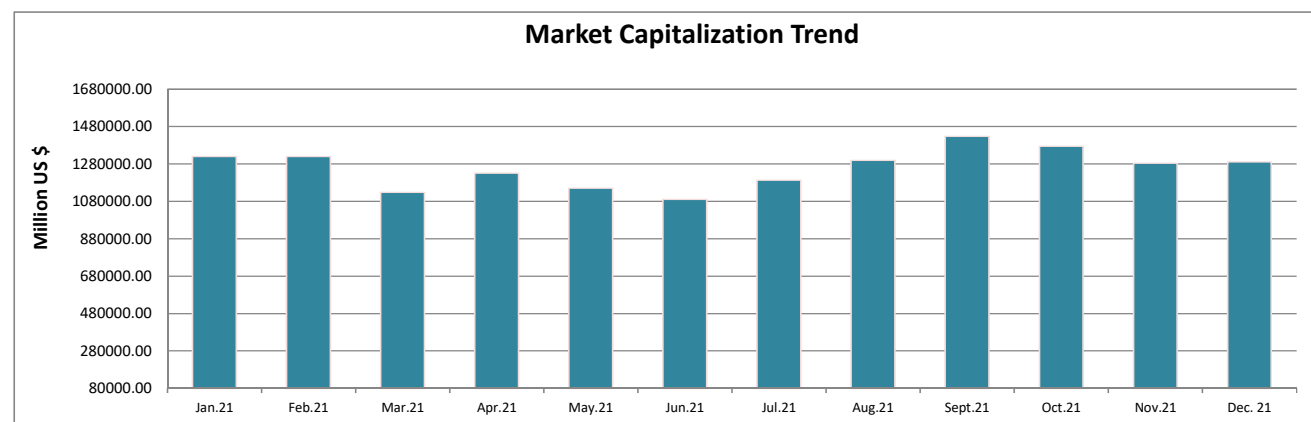
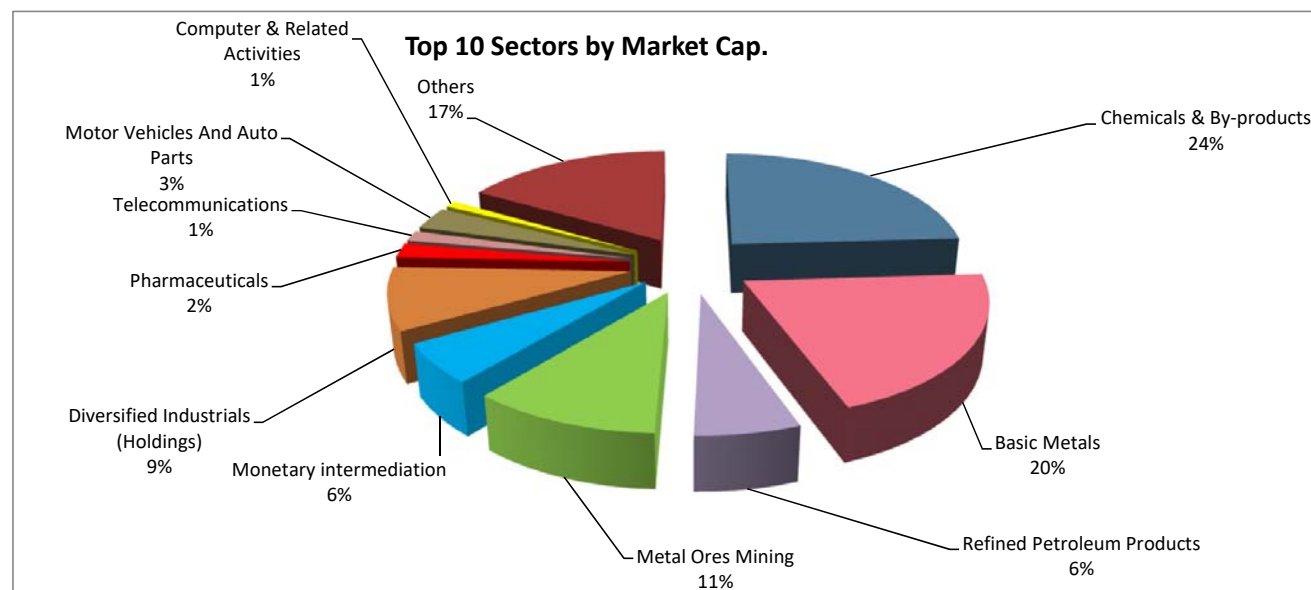
* Velocity = (Trading Value of Equity Market/Market Cap.)*12

** Geometric Mean of 12 Months



Overview of Market Cap (380 Companies and 40 Industries)

No.	Sector	Market Cap (Mil \$)	% of total MC
1	Chemicals & By-products	321,565	24.1
2	Basic Metals	272,660	20.4
3	Refined Petroleum Products	79,907	6.0
4	Metal Ores Mining	142,488	10.7
5	Monetary intermediation	74,965	5.6
6	Diversified Industrials (Holdings)	118,326	8.9
7	Pharmaceuticals	27,735	2.1
8	Telecommunications	20,033	1.5
9	Motor Vehicles And Auto Parts	43,101	3.2
10	Computer & Related Activities	12,596	0.9
11	Technical & Engineering Services	15,701	1.2
12	Utilities Supplying	18,616	1.4
13	Cement, Lime & plaster	16,173	1.2
14	Investment Companies	74,589	5.6
15	Food Products and Beverages except sugar	15,403	1.2
16	Transportation and Storage	8,521	0.6
17	Financial Service	22,016	1.6
18	Electric Machinery & Apparatus	5,399	0.4
19	Machinery & Equipment	4,506	0.3
20	Real Estate And Construction	6,258	0.5
21	Other Non-metallic Mineral Products	4,159	0.31
22	Insurance & Pension funding Except Compulsory S	5,694	0.43
23	Sugar & Byproducts	2,654	0.20
24	Retail Trade, except of Motor Vehicles & Motorcyc	2,999	0.22
25	Fabricated Metal Products except Machinery & Eq	2,530	0.19
26	Rubber & Plastic Products	2,944	0.22
27	Information & communication	1,668	0.12
28	Financial leasing	1,531	0.11
29	Agriculture	4,119	0.31
30	Oil and Gas Extraction and Related Services Except	900	0.07
31	Ceramic & Tiles	1,767	0.13
32	Publishing, Printing & Reproduction of Media	192	0.01
33	Tanning and Dressing of Leather	829	0.06
34	Paper & By-products	940	0.07
35	Medical, Precision & Optical Instruments	222	0.02
36	Radio, TV & Communication Equipment	714	0.05
37	Wood & By-products	311	0.02
38	Textiles	240	0.02
39	Other Mining	146	0.01
40	Coal & Lignite Mining	210	0.02





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Variables	Dec. 21	Sept.21	Δ%
Number of Trades	6,934,782	24,258,061	-71.4
Volume (Mil Share)	102,166	153,696	-33.5
Value (Mil \$)	11,525	26,599	-56.7

ETFs Market

Variables	Dec. 21	Sept.21	Δ%
Number of Trades	1,281,975	1,814,504	-29.3
Volume (Mil Unit)	16,283	18,452	-11.8
Value (Mil \$)	6,097	7,529	-19.0

Debt Market

Variables	Dec. 21	Sept.21	Δ%
Number of Trades	1,806	1,171	54.2
Volume (Mil Certificate)	50.2	21.7	131.3
Value (Mil \$)	1,160	510	127.5

Futures Market (SSF & IBF)

Variables	Dec. 21	Sept.21	Δ%
Number of Trades	0	0	0.0
Volume (Contract)	0	0	0.0
Notional Value (\$)	0	0	0.0

Option Market (SSO)

Variables	Dec. 21	Sept.21	Δ%
Number of Trades	134,571	109,950	22.4
Volume (Contract)	6,030,527.0	4,715,819.0	27.9
Notional Value (\$)	315,851,156		0.0

Embedded Put Option

Variables	Dec. 21	Sept.21	Δ%
Number of Trades	11,148	0	0.0
Volume (Contract)	564,444,481	0	0.0
Value (\$)	5,311,221	0	0.0

Total

Variables	Dec. 21	Sept.21	Δ%
Number of Trades	8,364,282	26,184,059	-68.1
Volume (Mil Share, ...)	119,070	184,446	-35.4
Value (Mil \$)	18,788	34,661	-45.8

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

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Floor: 2, No.: 3, W 13 St., Aminpour BLV., Saadatabad
 Zip code: 1998896613 Tehran, Iran
 Tel: 0098 21 26 74 11 81 – 26 74 11 91 Ext: 132
 www.tse.ir email: int@tse.ir