



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

December 2022

Monthly Bulletin

Equity Market

% Change

Variables	Dec. 22	Nov. 22	Dec. 21	Nov. 22	Dec. 21
TEDPIX [1]	1,590,495	1,417,372	1,397,311	12.21	13.83
First Market	1,200,755	1,063,375	1,067,691	12.92	12.46
Second Market	3,091,146	2,775,368	2,676,610	11.38	15.49
Financial Index	1,476,307	1,414,245	1,460,592	4.39	1.08
Industrial Index	1,501,262	1,323,277	1,295,175	13.45	15.91
FFA TEDPIX [2]	2,059,891	1,842,035	1,781,856	11.83	15.60
TEFIX 30 [3]	92,905	80,982	76,459	14.72	21.51
Market Cap. (Mil \$)	1,401,410	1,248,798	1,335,322	12.22	4.95
P/E [4]	7.33	6.72	8.50	9.01	(13.76)
Trading Days	20	22	21	(9.09)	(4.76)
Trade No.	7,906,011	6,329,999	6,934,782	24.90	14.01
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	0.00	0.00

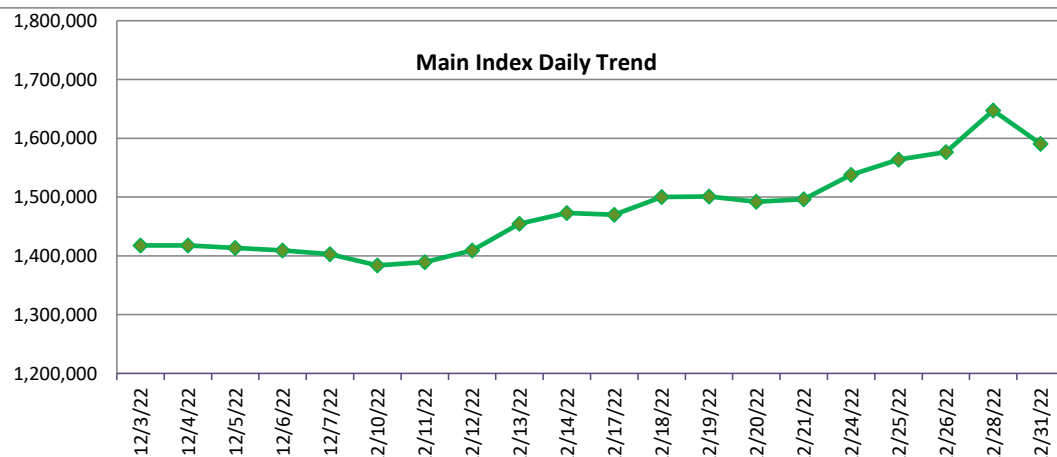
1. TSE Dividend & Price Index

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



Equity Turnover

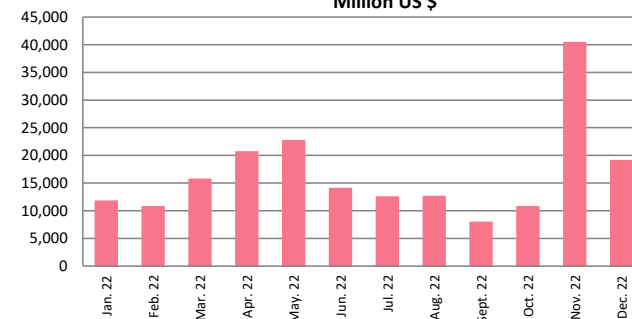
Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity* (%)
Jan. 22	101,755	11,723	510	11.41
Feb. 22	92,584	10,692	563	10.51
Mar. 22	138,598	15,687	923	15.42
Apr. 22	190,724	20,621	1,085	20.27
May. 22	191,061	22,626	1,077	22.24
Jun. 22	109,985	14,007	737	11.81
Jul. 22	105,255	12,471	624	11.56
Aug. 22	154,470	12,558	598	11.67
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
Total	1,645,154	198,417	9,856	---
Monthly Average	137,096	16,535	821	14.34**

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

** Geometric Mean of 12 Months

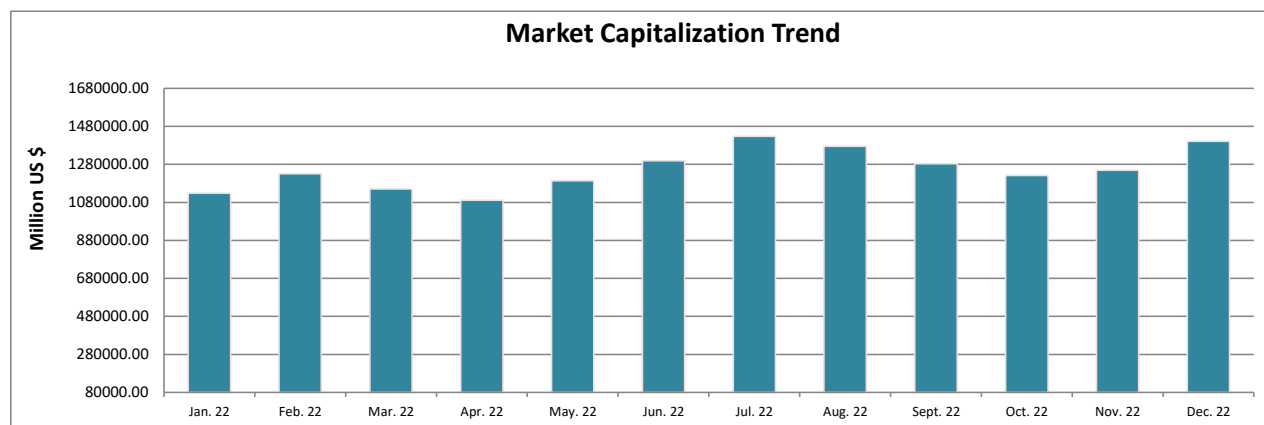
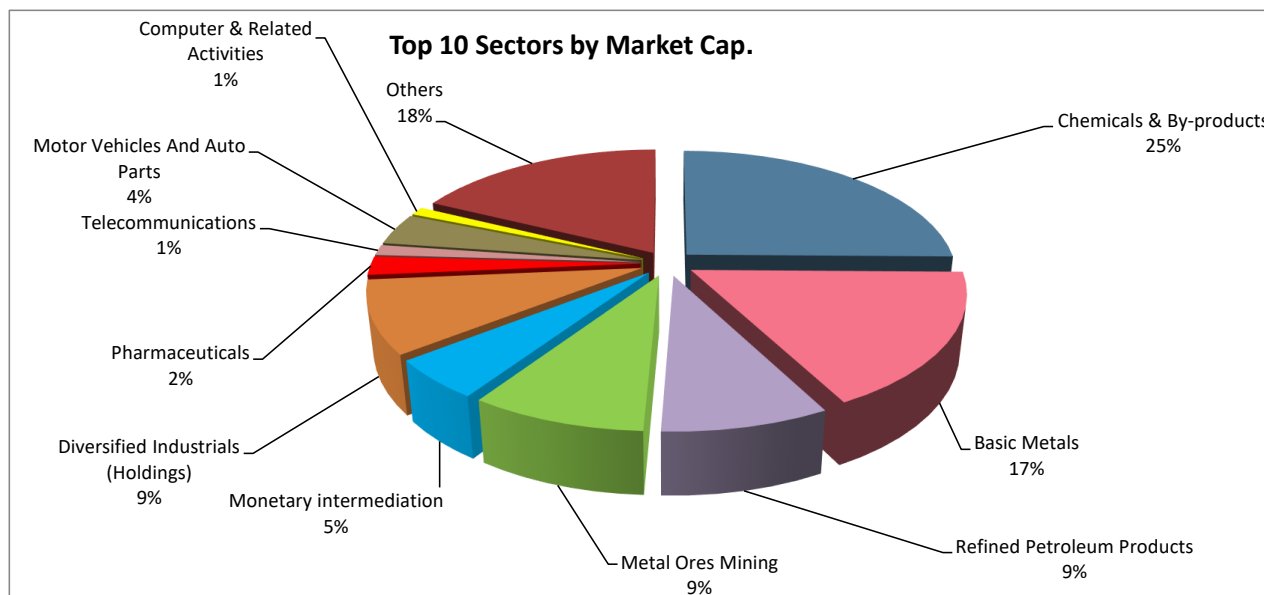
Monthly Trading ValueTrend

Million US \$



Overview of Market Cap (377 Companies and 40 Industries)

No.	Sector	Market Cap (Mil \$)	% of total MC
1	Chemicals & By-products	353,490	25.2
2	Basic Metals	239,297	17.1
3	Refined Petroleum Products	117,199	8.4
4	Metal Ores Mining	122,747	8.8
5	Monetary intermediation	69,997	5.0
6	Diversified Industrials (Holdings)	128,081	9.1
7	Pharmaceuticals	33,087	2.4
8	Telecommunications	18,550	1.3
9	Motor Vehicles And Auto Parts	55,791	4.0
10	Computer & Related Activities	14,874	1.1
11	Technical & Engineering Services	15,457	1.1
12	Utilities Supplying	25,890	1.8
13	Cement, Lime & plaster	22,674	1.6
14	Investment Companies	74,690	5.3
15	Food Products and Beverages except sugar	15,092	1.1
16	Transportation and Storage	15,761	1.1
17	Financial Service	19,822	1.4
18	Electric Machinery & Apparatus	5,660	0.4
19	Machinery & Equipment	5,170	0.4
20	Real Estate And Construction	6,608	0.5
21	Other Non-metallic Mineral Products	4,730	0.34
22	Insurance & Pension funding Except Compulsory S	7,476	0.53
23	Sugar & Byproducts	3,228	0.23
24	Retail Trade, except of Motor Vehicles & Motorcyc	4,452	0.32
25	Fabricated Metal Products except Machinery & Eq	2,245	0.16
26	Rubber & Plastic Products	2,890	0.21
27	Information & communication	2,474	0.18
28	Financial leasing	1,848	0.13
29	Agriculture	5,561	0.40
30	Oil and Gas Extraction and Related Services Except	900	0.06
31	Ceramic & Tiles	2,136	0.15
32	Publishing, Printing & Reproduction of Media	238	0.02
33	Tanning and Dressing of Leather	818	0.06
34	Paper & By-products	911	0.07
35	Radio, TV & Communication Equipment	538	0.04
36	Wood & By-products	210	0.01
37	Textiles	236	0.02
38	Other Mining	158	0.01
39	Coal & Lignite Mining	274	0.02





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Variables	Dec. 22	Nov. 22	Δ%
Number of Trades	7,906,011	6,329,999	24.9
Volume (Mil Share)	183,206	202,128	-9.4
Value (Mil \$)	19,057	40,377	-52.8

ETFs Market

Variables	Dec. 22	Nov. 22	Δ%
Number of Trades	1,154,975	1,247,148	-7.4
Volume (Mil Unit)	27,575	29,435	-6.3
Value (Mil \$)	9,699	10,294	-5.8

Debt Market

Variables	Dec. 22	Nov. 22	Δ%
Number of Trades	6,333	12,762	-50.4
Volume (Mil Certificate)	57.4	189.2	-69.7
Value (Mil \$)	1,234	4,075	-69.7

Futures Market (SSF & IBF)

Variables	Dec. 22	Nov. 22	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. 22	Nov. 22	Δ%
Number of Trades	215,331	245,154	-12.2
Volume (Contract)	43,326,376.0	51,257,770.0	-15.5
Notional Value (\$)	2,132,153,509	2,132,153,509	0.0

Embedded Put Option

Variables	Dec. 22	Nov. 22	Δ%
Number of Trades	3,757	1,194	214.7
Volume (Contract)	418,536,908	275,397,561	52.0
Value (\$)	453,597	6,677	6,693.0

Total

Variables	Dec. 22	Nov. 22	Δ%
Number of Trades	9,286,407	7,836,257	18.5
Volume (Mil Share, ...)	211,300	232,079	-9.0
Value (Mil \$)	29,990	54,746	-45.2

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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