

TSE Market Summary

www.tse.ir

int@tse.ir

February 2024

Monthly Bulletin

Equity Market

% Change

Variables	Feb 24	Jan 24	Dec. 23	Jan. 24	Dec. 23
TEDPIX [1]	2,054,827	2,107,273	2,176,103	(2.49)	(5.57)
First Market	1,549,335	1,594,073	1,646,456	(2.81)	(5.90)
Second Market	3,999,334	4,086,205	4,218,869	(2.13)	(5.20)
Financial Index	1,821,239	1,882,341	1,944,492	(3.25)	(6.34)
Industrial Index	1,951,859	1,999,002	2,064,482	(2.36)	(5.46)
FFA TEDPIX [2]	2,640,070	2,703,019	2,783,457	(2.33)	(5.15)
TEFIX 30 [3]	123,316	126,999	130,961	(2.90)	(5.84)
Market Cap. (Mil \$)	1,698,510	1,743,371	1,810,137	(2.57)	(6.17)
P/E [4]	6.12	7.00	10	(12.57)	(38.37)
Trading Days	18	23	21	(21.74)	(14.29)
Trade No.	4,575,794	7,629,795	8,486,976	(40.03)	(46.08)
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	0.00	0.00

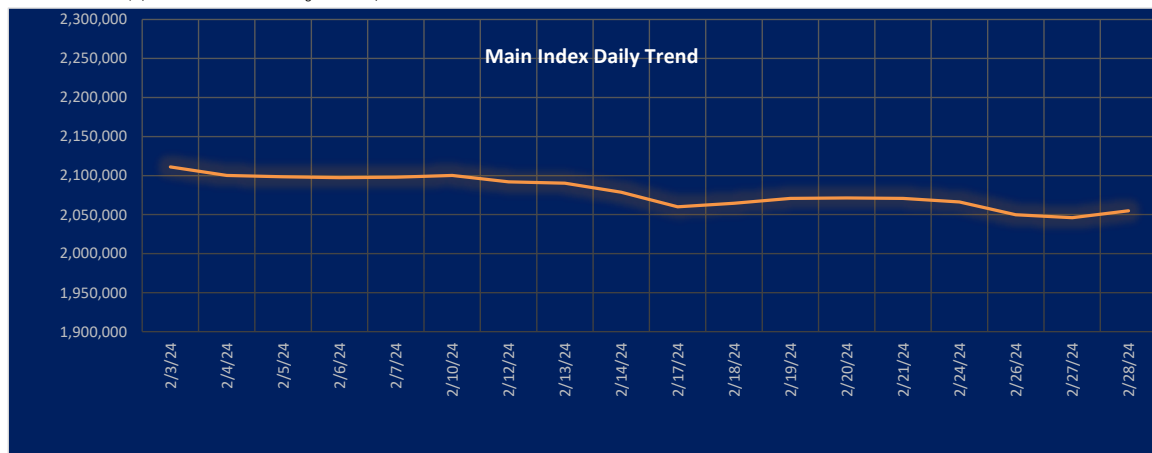
1. TSE Dividend & Price Index

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

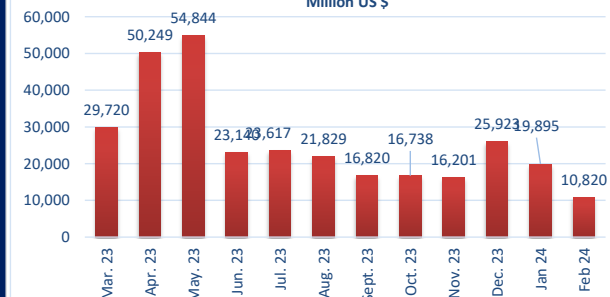
Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity* (%)
Mar. 23	235,018	29,720	1,748	19.47
Apr. 23	335,242	50,249	2,956	27.65
May. 23	362,684	54,844	2,493	33.05
Jun. 23	176,194	23,140	1,286	14.76
Jul. 23	173,351	23,617	1,027	16.99
Aug. 23	198,796	21,829	1,039	14.87
Sept. 23	131,559	16,820	934	11.58
Oct. 23	149,057	16,738	761	12.26
Nov. 23	133,376	16,201	771	11.41
Dec. 23	213,791	25,923	1,234	17.19
Jan 24	148,148	19,895	865	13.69
Feb 24	89,199	10,820	601	7.64
Total	2,346,415	309,795	15,716	---
Monthly Average	195,535	25,816	1,310	15.51**

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

** Geometric Mean of 12 Months

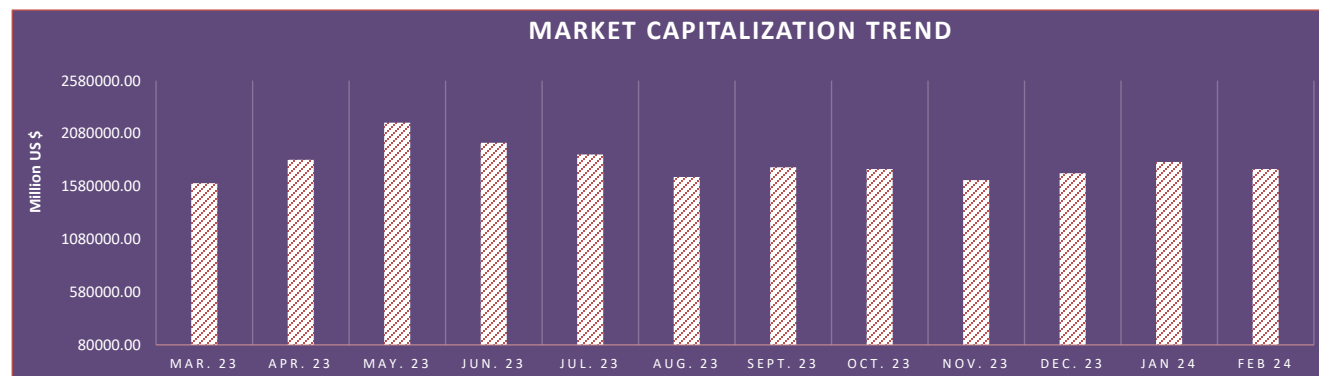
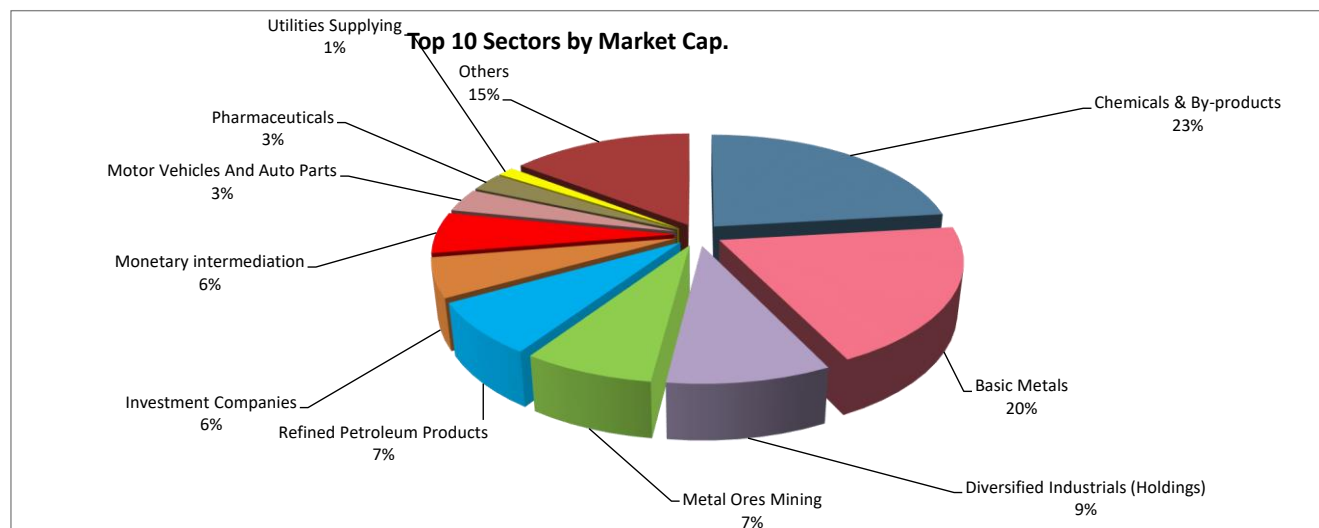
Monthly Trading Value Trend

Million US \$



Overview of Market Cap (387 Companies and 40 Industries)

No.	Sector	Market Cap (Mil \$)	% of total MC
1	Chemicals & By-products	392,989	23.1
2	Basic Metals	334,403	19.7
3	Diversified Industrials (Holdings)	156,128	9.2
4	Metal Ores Mining	125,341	7.4
5	Refined Petroleum Products	125,890	7.4
6	Investment Companies	94,191	5.5
7	Monetary intermediation	99,678	5.9
8	Motor Vehicles And Auto Parts	56,469	3.3
9	Pharmaceuticals	44,776	2.6
10	Utilities Supplying	22,682	1.3
11	Cement, Lime & plaster	43,881	2.6
12	Financial Service	17,668	1.0
13	Telecommunications	23,676	1.4
14	Transportation and Storage	18,734	1.1
15	Food Products and Beverages except sugar	15,595	0.9
16	Technical & Engineering Services	16,943	1.0
17	Computer & Related Activities	18,206	1.1
18	Insurance & Pension funding Except Compulsory S	11,349	0.7
19	Real Estate And Construction	14,399	0.8
20	Electric Machinery & Apparatus	7,541	0.4
21	Machinery & Equipment	7,354	0.43
22	Agriculture	5,843	0.34
23	Other Non-metallic Mineral Products	7,348	0.43
24	Retail Trade, except of Motor Vehicles & Motorcyc	8,929	0.53
25	Sugar & Byproducts	4,574	0.27
26	Rubber & Plastic Products	5,896	0.35
27	Fabricated Metal Products except Machinery & Eq	3,725	0.22
28	Information & communication	2,178	0.13
29	Ceramic & Tiles	2,800	0.16
30	Financial leasing	2,265	0.13
31	Paper & By-products	1,081	0.06
32	Oil and Gas Extraction and Related Services Except	1,472	0.09
33	Tanning and Dressing of Leather	1,452	0.09
34	Radio, TV & Communication Equipment	720	0.04
35	Textiles	396	0.02
36	Coal & Lignite Mining	355	0.02
37	Publishing, Printing & Reproduction of Media	478	0.03
38	Wood & By-products	300	0.02
39	Hotels and restaurants	307	0.02
40	Other Mining	498	0.03



Equity Market

Variables	Feb 24	Jan 24	Δ%
Number of Trades	4,595,641	7,629,795	-39.8
Volume (Mil Share)	90,553	148,148	-38.9
Value (Mil \$)	11,129.90	19,895	-44.1

ETFs Market

Variables	Feb 24	Jan 24	Δ%
Number of Trades	1,198,231	1,859,306	-35.6
Volume (Mil Unit)	29,897	41,389	-27.8
Value (Mil \$)	12,778.66	17,983	-28.9

Debt Market

Variables	Feb 24	45,315	Δ%
Number of Trades	1,323	582	127.3
Volume (Mil Certificate)	101.0	83.9	20.3
Value (Mil \$)	2,382	1,948	22.3

Futures Market (SSF & IBF)

Variables	Feb 24	Jan 24	Δ%
Number of Trades	246	330	-25.5
Volume (Contract)	5,837	18,614	-68.6
Notional Value (\$)	0	0	0.0

Option Market (SSO)

Variables	Feb 24	Jan 24	Δ%
Number of Trades	465,693	816,536	-43.0
Volume (Contract)	129,448,119.0	234,939,509	-44.9
Notional Value (\$)	7,575,471,694	7,009,951,963	8.1

Embedded Put Option

Variables	Feb 24	Jan 24	Δ%
Number of Trades	1	3	-66.7
Volume (Contract)	21,739,240	108,695,760	-80.0
Value (\$)	518	2,588	-80.0

Professional Investment Market

Variables	Feb 24	Jan 24	Δ%
Number of Trades	32,344	143,936	-77.5
Volume (Contract)	1,422.0	8,420	-83.1
Value (\$)	57	333	-82.8

Total

Variables	Feb 24	45,315	Δ%
Number of Trades	6,293,479	10,450,488	-39.8
Volume (Mil Share, ...)	122,124	198,385	-38.4
Value (Mil \$)	26,347.8	40,159	-34.4

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

Floor: 2, No.: 3, 13 St., Aminpour Blvd., 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