



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

Monthly Bulletin

January 2022

Equity Market

Variables	Jan. 22	Dec. 21	Nov.21	Oct.21	% Change
TEDPIX [1]	1,294,619	1,397,311	1,357,129	1,340,290.8	-4.61
First Market	991,878	1,067,691	1,022,768	991,806.6	-3.02
Second Market	2,472,101	2,676,610	2,644,398	2,669,086.1	-6.52
Financial Index	1,388,791	1,460,592	1,434,390	1,413,145.1	-3.18
Industrial Index	1,195,035	1,295,175	1,255,703	1,240,606.7	-4.83
FFA TEDPIX [2]	1,666,196	1,781,856	1,728,153	1,715,619.4	-3.59
TEFIX 30 [3]	72,437	76,459	72,291	72,236.2	0.20
Market Cap. (Mil \$)	1,232,526	1,335,322	1,291,450	1,283,035.2	-4.56
P/E [4]	380.00	380.00	379.00	379.0	---
Trading Days	23	21	22	20.0	4.55
Trade No.	6,374,743	6,934,782	9,787,101	10,506,401.0	-34.87
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	42,000.0	0.00

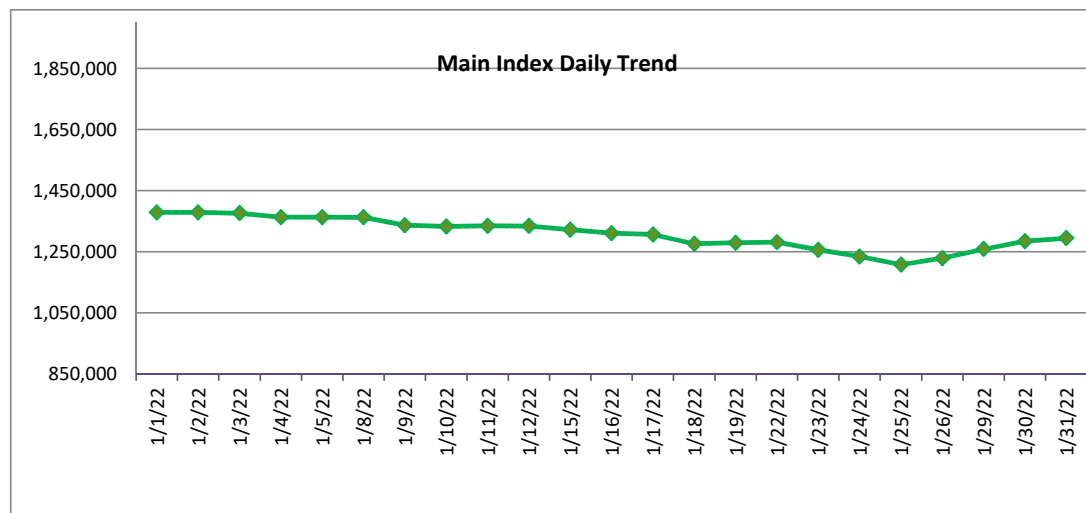
1. TSE Dividend & Price Index

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

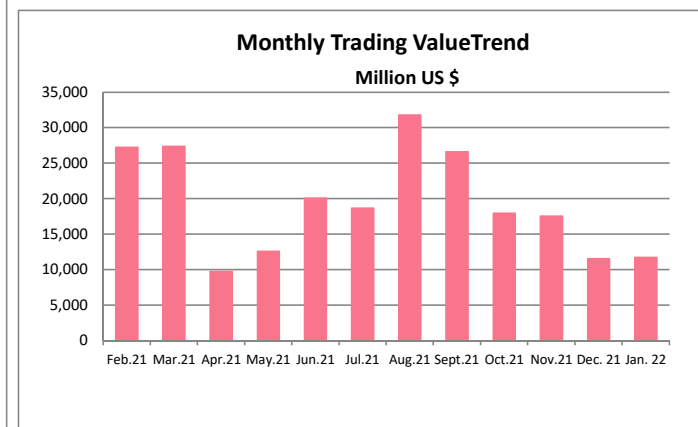


Equity Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity* (%)
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
Jan. 22	101,755	11,723	510	11.41
Total	1,494,434	232,809	11,961	---
Monthly Average	124,536	19,401	997	17.38**

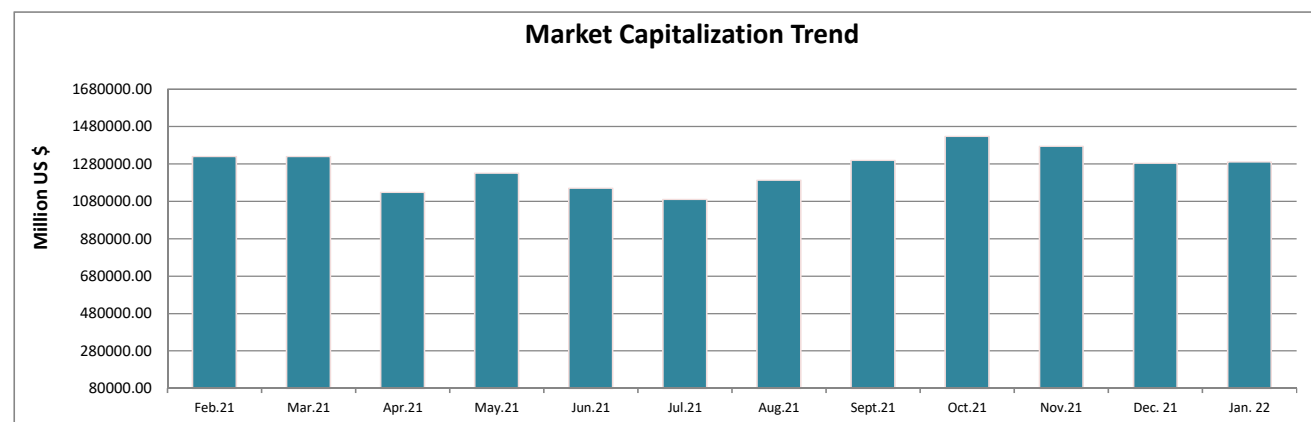
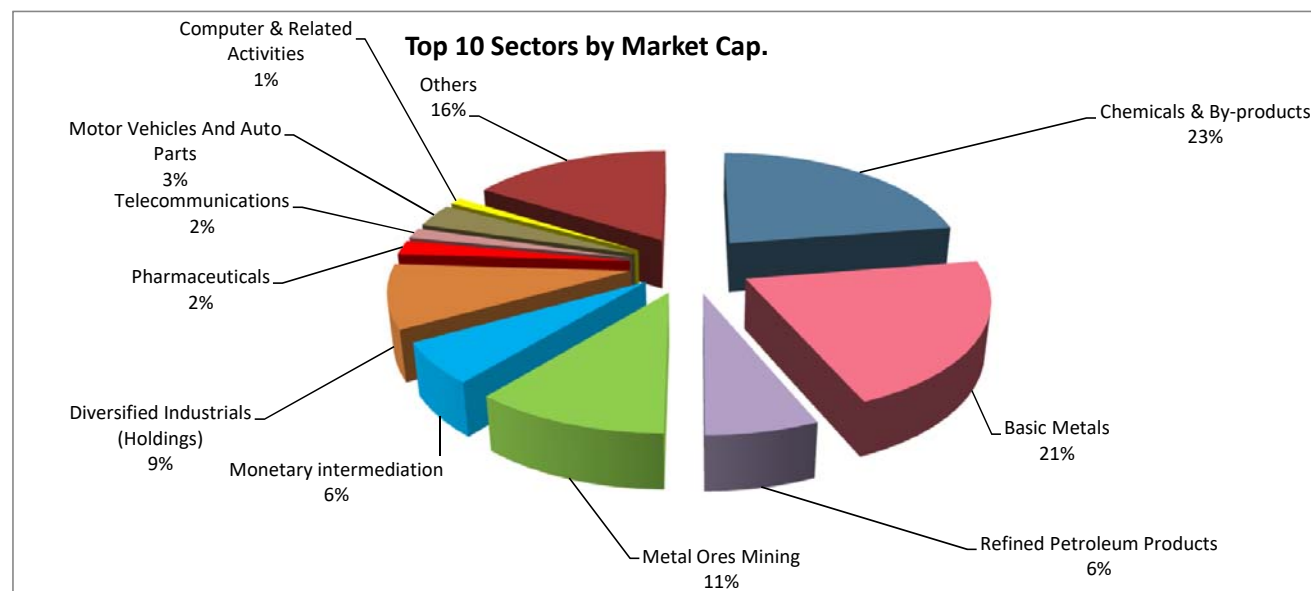
* Velocity = (Trading Value of Equity Market/Market Cap.)*12

** 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	277,405	22.5
2	Basic Metals	260,428	21.1
3	Refined Petroleum Products	79,107	6.4
4	Metal Ores Mining	135,949	11.0
5	Monetary intermediation	71,752	5.8
6	Diversified Industrials (Holdings)	111,996	9.1
7	Pharmaceuticals	25,429	2.1
8	Telecommunications	18,411	1.5
9	Motor Vehicles And Auto Parts	40,971	3.3
10	Computer & Related Activities	12,286	1.0
11	Technical & Engineering Services	13,651	1.1
12	Utilities Supplying	15,074	1.2
13	Cement, Lime & plaster	14,574	1.2
14	Investment Companies	72,345	5.9
15	Food Products and Beverages except sugar	12,265	1.0
16	Transportation and Storage	7,635	0.6
17	Financial Service	18,424	1.5
18	Electric Machinery & Apparatus	4,719	0.4
19	Machinery & Equipment	3,867	0.3
20	Real Estate And Construction	5,278	0.4
21	Other Non-metallic Mineral Products	3,694	0.30
22	Insurance & Pension funding Except Compulsory S	5,180	0.42
23	Sugar & Byproducts	2,454	0.20
24	Retail Trade, except of Motor Vehicles & Motorcyc	2,994	0.24
25	Fabricated Metal Products except Machinery & Eq	2,053	0.17
26	Rubber & Plastic Products	2,348	0.19
27	Information & communication	1,364	0.11
28	Financial leasing	1,321	0.11
29	Agriculture	3,759	0.31
30	Oil and Gas Extraction and Related Services Except	672	0.05
31	Ceramic & Tiles	1,771	0.14
32	Publishing, Printing & Reproduction of Media	176	0.01
33	Tanning and Dressing of Leather	724	0.06
34	Paper & By-products	854	0.07
35	Medical, Precision & Optical Instruments	222	0.02
36	Radio, TV & Communication Equipment	633	0.05
37	Wood & By-products	262	0.02
38	Textiles	184	0.01
39	Other Mining	103	0.01
40	Coal & Lignite Mining	193	0.02





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Variables	Jan. 22	Sept.21	Δ%
Number of Trades	6,374,743	24,258,061	-73.7
Volume (Mil Share)	101,755	153,696	-33.8
Value (Mil \$)	11,723	26,599	-55.9

ETFs Market

Variables	Jan. 22	Sept.21	Δ%
Number of Trades	1,329,336	1,814,504	-26.7
Volume (Mil Unit)	17,711	18,452	-4.0
Value (Mil \$)	6,497	7,529	-13.7

Debt Market

Variables	Jan. 22	Sept.21	Δ%
Number of Trades	1,194	1,171	2.0
Volume (Mil Certificate)	35.2	21.7	62.1
Value (Mil \$)	812	510	59.2

Futures Market (SSF & IBF)

Variables	Jan. 22	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	Jan. 22	Sept.21	Δ%
Number of Trades	118,003	109,950	7.3
Volume (Contract)	4,659,721.0	4,715,819.0	-1.2
Notional Value (\$)	288,299,330		0.0

Embedded Put Option

Variables	Jan. 22	Sept.21	Δ%
Number of Trades	6,133	0	0.0
Volume (Contract)	596,470,888	0	0.0
Value (\$)	9,708,003	0	0.0

Total

Variables	Jan. 22	Sept.21	Δ%
Number of Trades	7,829,409	26,184,059	-70.1
Volume (Mil Share, ...)	120,102	184,446	-34.9
Value (Mil \$)	19,042	34,661	-45.1

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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