

Tehran Stock Exchange

TSE Market Summary

www.tse.ir

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Monthly Bulletin

January 2023

Equity Market

% Change

Variables	Jan.23	Dec. 22	Dec. 21	Dec. 22	Dec. 21
TEDPIX [1]	1,556,552	1,590,495	1,397,311	(2.13)	11.40
First Market	1,166,439	1,200,755	1,067,691	(2.86)	9.25
Second Market	3,051,746	3,091,146	2,676,610	(1.27)	14.02
Financial Index	1,487,749	1,476,307	1,460,592	0.78	1.86
Industrial Index	1,462,865	1,501,262	1,295,175	(2.56)	12.95
FFA TEDPIX [2]	2,038,596	2,059,891	1,781,856	(1.03)	14.41
TEFIX 30 [3]	90,663	92,905	76,459	(2.41)	18.58
Market Cap. (Mil \$)	1,363,807	1,401,410	1,335,322	(2.68)	2.13
P/E [4]	6.81	7.33	8.50	(7.09)	(19.88)
Trading Days	22	20	21	10.00	4.76
Trade No.	14,140,340	7,906,011	6,934,782	78.86	103.90
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	0.00	0.00

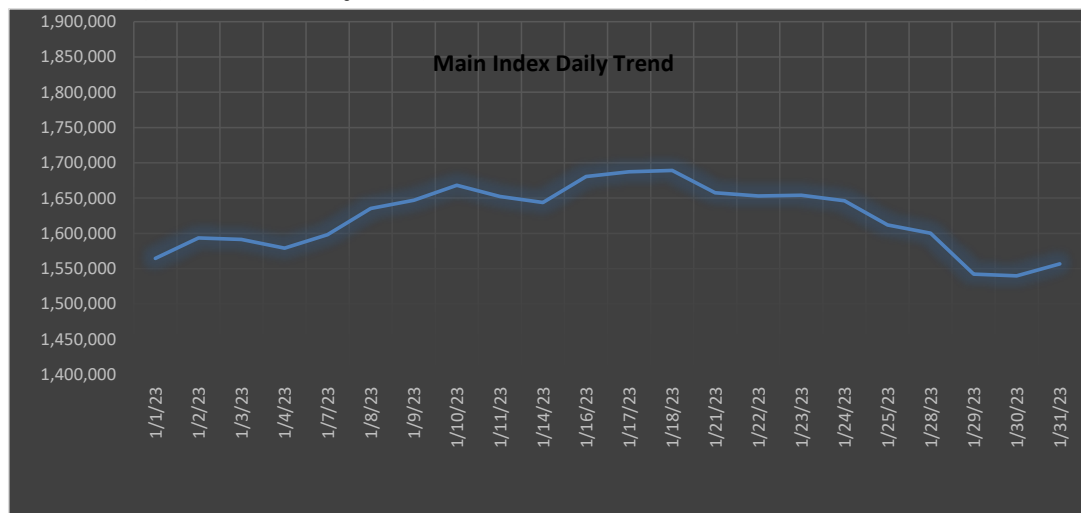
1. TSE Dividend & Price Index

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



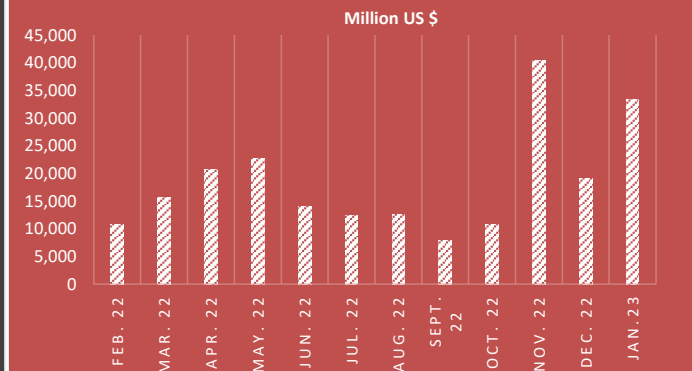
Equity Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity*(%)
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
Jan. 23	298,351	33,359	1,516	29.35
Total	1,841,750	220,053	10,862	---
Monthly Average	153,479	18,338	905	15.51**

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

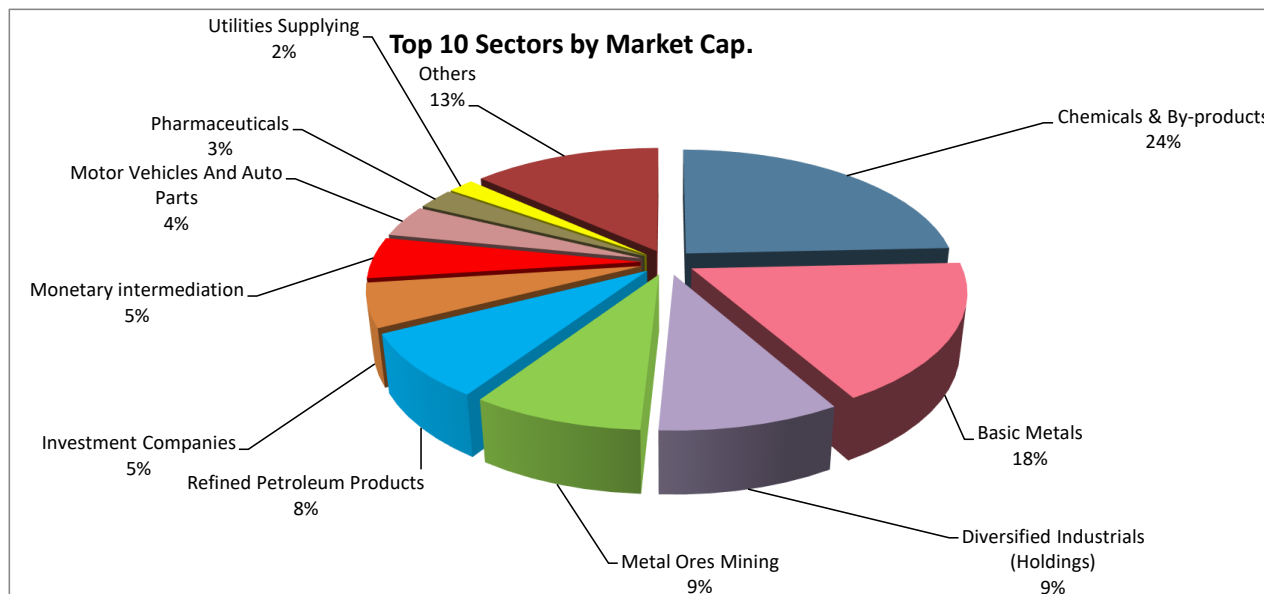
** Geometric Mean of 12 Months

MONTHLY TRADING VALUE TREND



Overview of Market Cap (378 Companies and 40 Industries)

No.	Sector	Market Cap (Mil \$)	% of total MC
1	Chemicals & By-products	331,194	24.3
2	Basic Metals	238,632	17.5
3	Diversified Industrials (Holdings)	123,055	9.0
4	Metal Ores Mining	116,466	8.5
5	Refined Petroleum Products	110,693	8.1
6	Investment Companies	74,763	5.5
7	Monetary intermediation	71,297	5.2
8	Motor Vehicles And Auto Parts	55,259	4.1
9	Pharmaceuticals	35,680	2.6
10	Utilities Supplying	25,124	1.8
11	Cement, Lime & plaster	24,276	1.8
12	Financial Service	19,265	1.4
13	Telecommunications	17,919	1.3
14	Transportation and Storage	15,235	1.1
15	Food Products and Beverages except sugar	14,597	1.1
16	Technical & Engineering Services	14,543	1.1
17	Computer & Related Activities	14,507	1.1
18	Insurance & Pension funding Except Compulsory S	7,760	0.6
19	Real Estate And Construction	7,616	0.6
20	Electric Machinery & Apparatus	5,442	0.4
21	Machinery & Equipment	5,404	0.40
22	Agriculture	5,390	0.40
23	Other Non-metallic Mineral Products	4,909	0.36
24	Retail Trade, except of Motor Vehicles & Motorcycl	4,366	0.32
25	Sugar & Byproducts	3,126	0.23
26	Rubber & Plastic Products	3,090	0.23
27	Fabricated Metal Products except Machinery & Eqp	2,880	0.21
28	Information & communication	2,444	0.18
29	Ceramic & Tiles	2,271	0.17
30	Financial leasing	1,928	0.14
31	Paper & By-products	1,006	0.07
32	Oil and Gas Extraction and Related Services Except	848	0.06
33	Tanning and Dressing of Leather	836	0.06
34	Radio, TV & Communication Equipment	511	0.04
35	Textiles	380	0.03
36	Coal & Lignite Mining	261	0.02
37	Publishing, Printing & Reproduction of Media	238	0.02
38	Wood & By-products	208	0.02
39	Hospitality	196	0.01
40	Other Mining	192	0.01





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Variables	Jan.23	Dec. 22	Δ%
Number of Trades	14,140,340	7,906,011	78.9
Volume (Mil Share)	298,351	183,206	62.9
Value (Mil \$)	33,359	19,057	75.1

ETFs Market

Variables	Jan.23	Dec. 22	Δ%
Number of Trades	1,756,933	1,154,975	52.1
Volume (Mil Unit)	33,797	27,575	22.6
Value (Mil \$)	13,626	9,699	40.5

Debt Market

Variables	Jan.23	Dec. 22	Δ%
Number of Trades	3,988	6,333	-37.0
Volume (Mil Certificate)	63.3	57.4	10.3
Value (Mil \$)	1,399	1,234	13.3

Futures Market (SSF & IBF)

Variables	Jan.23	Dec. 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	Jan.23	Dec. 22	Δ%
Number of Trades	316,001	215,331	46.8
Volume (Contract)	68,550,520.0	43,326,376.0	58.2
Notional Value (\$)	3,780,732,022	3,780,732,022	0.0

Embedded Put Option

Variables	Jan.23	Dec. 22	Δ%
Number of Trades	1,987	3,757	-47.1
Volume (Contract)	350,189,321	418,536,908	-16.3
Value (\$)	1,899,862	453,597	318.8

Total

Variables	Jan.23	Dec. 22	Δ%
Number of Trades	16,219,249	9,286,407	74.7
Volume (Mil Share, ...)	332,630	211,300	57.4
Value (Mil \$)	48,386	29,990	61.3

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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