



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

Monthly Bulletin

July 2022

Equity Market

% Change

Variables	Jul. 22	Jun. 22	Dec. 21	Jun. 22	Dec. 21
TEDPIX [1]	1,423,497	1,513,716	1,397,311	(5.96)	1.87
First Market	1,065,480	1,144,046	1,067,691	(6.87)	(0.21)
Second Market	2,795,723	2,938,992	2,676,610	(4.87)	4.45
Financial Index	1,433,584	1,537,239	1,460,592	(6.74)	(1.85)
Industrial Index	1,326,853	1,409,199	1,295,175	(5.84)	2.45
FFA TEDPIX [2]	1,802,483	1,913,506	1,781,856	(5.80)	1.16
TEFIX 30 [3]	79,907	84,368	76,459	(5.29)	4.51
Market Cap. (Mil \$)	1,294,478	1,423,615	1,335,322	(9.07)	(3.06)
P/E [4]	6.52	8.78	8.50	(25.82)	(23.35)
Trading Days	20	19	21	5.26	(4.76)
Trade No.	5,316,874	7,306,195	6,934,782	(27.23)	(23.33)
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	0.00	0.00

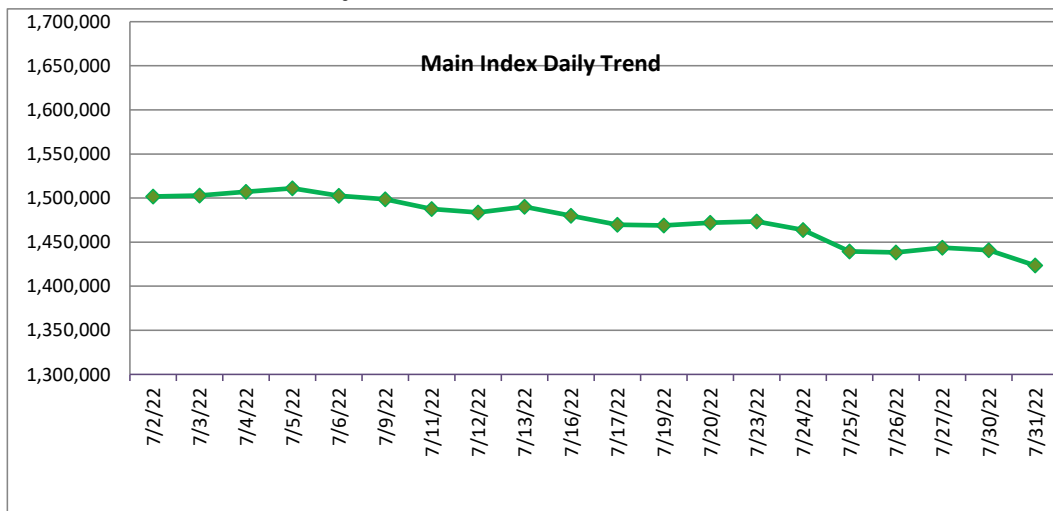
1. TSE Dividend & Price Index

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

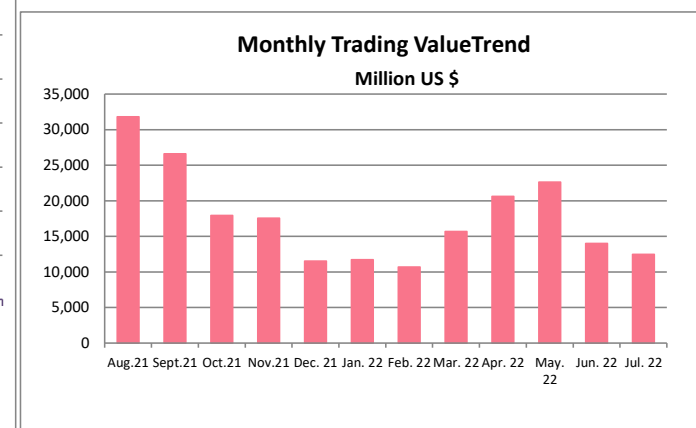


Equity Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity* (%)
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
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
Total	1,591,084	213,257	10,767	---
Monthly Average	132,590	17,771	897	15.55**

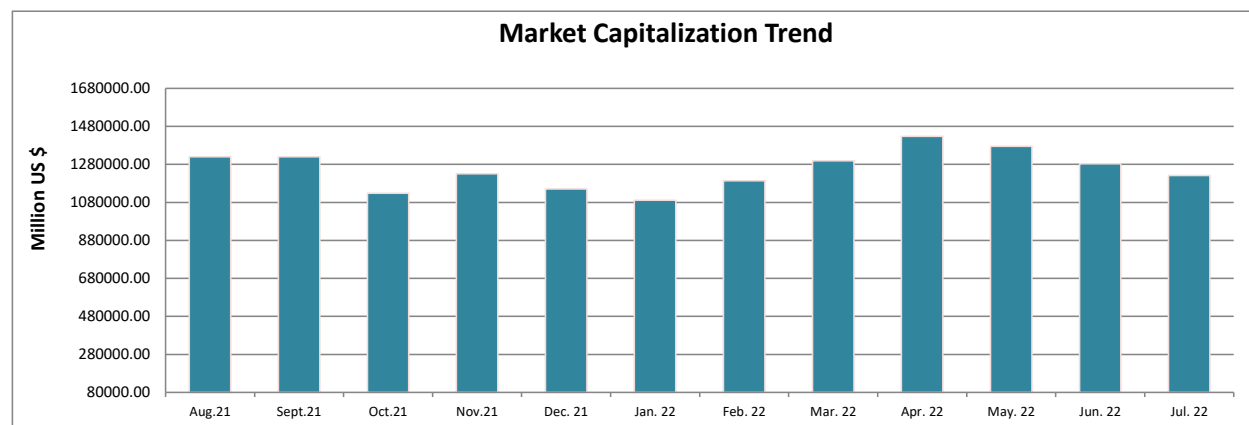
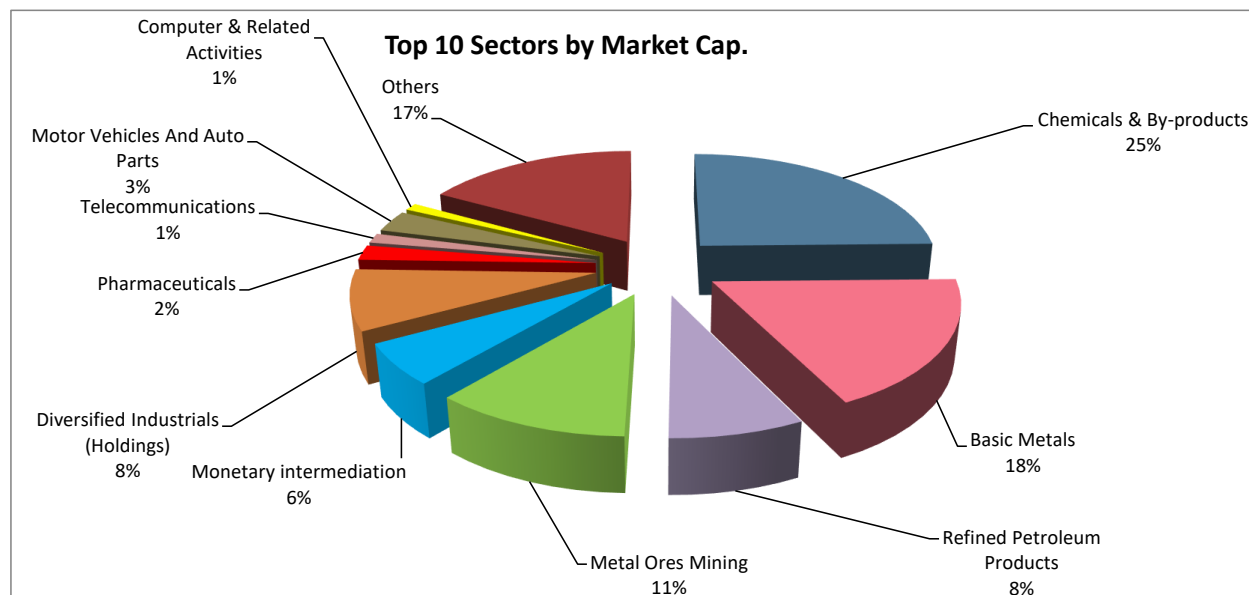
* Velocity = (Trading Value of Equity Market/Market Cap.)*12

** Geometric Mean of 12 Months



Overview of Market Cap (380 Companies and 39 Industries)

No.	Sector	Market Cap (Mil \$)	% of total MC
1	Chemicals & By-products	319,513	24.7
2	Basic Metals	234,076	18.1
3	Refined Petroleum Products	97,579	7.5
4	Metal Ores Mining	142,251	11.0
5	Monetary intermediation	74,399	5.7
6	Diversified Industrials (Holdings)	109,460	8.5
7	Pharmaceuticals	27,461	2.1
8	Telecommunications	17,839	1.4
9	Motor Vehicles And Auto Parts	39,646	3.1
10	Computer & Related Activities	13,647	1.1
11	Technical & Engineering Services	13,952	1.1
12	Utilities Supplying	23,442	1.8
13	Cement, Lime & plaster	18,672	1.4
14	Investment Companies	72,535	5.6
15	Food Products and Beverages except sugar	12,783	1.0
16	Transportation and Storage	12,053	0.9
17	Financial Service	16,969	1.3
18	Electric Machinery & Apparatus	4,773	0.4
19	Machinery & Equipment	4,158	0.3
20	Real Estate And Construction	5,334	0.4
21	Other Non-metallic Mineral Products	4,225	0.33
22	Insurance & Pension funding Except Compulsory S	5,206	0.40
23	Sugar & Byproducts	2,720	0.21
24	Retail Trade, except of Motor Vehicles & Motorcycl	4,115	0.32
25	Fabricated Metal Products except Machinery & Eq	1,926	0.15
26	Rubber & Plastic Products	2,136	0.17
27	Information & communication	2,497	0.19
28	Financial leasing	1,517	0.12
29	Agriculture	4,160	0.32
30	Oil and Gas Extraction and Related Services Except	698	0.05
31	Ceramic & Tiles	1,764	0.14
32	Publishing, Printing & Reproduction of Media	215	0.02
33	Tanning and Dressing of Leather	641	0.05
34	Paper & By-products	742	0.06
35	Radio, TV & Communication Equipment	506	0.04
36	Wood & By-products	228	0.02
37	Textiles	209	0.02
38	Other Mining	110	0.01
39	Coal & Lignite Mining	323	0.02





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Variables	Jul. 22	Jan. 22	Δ%
Number of Trades	5,316,874	6,374,743	-16.6
Volume (Mil Share)	105,255	101,755	3.4
Value (Mil \$)	12,471	11,723	6.4

ETFs Market

Variables	Jul. 22	Jan. 22	Δ%
Number of Trades	864,202	1,329,336	-35.0
Volume (Mil Unit)	20,281	17,711	14.5
Value (Mil \$)	6,554	6,497	0.9

Debt Market

Variables	Jul. 22	Jan. 22	Δ%
Number of Trades	1,937	1,194	62.2
Volume (Mil Certificate)	38.0	35.2	7.9
Value (Mil \$)	854	812	5.2

Futures Market (SSF & IBF)

Variables	Jul. 22	Jan. 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	Jul. 22	Jan. 22	Δ%
Number of Trades	97,593	118,003	-17.3
Volume (Contract)	9,514,930.0	4,659,721.0	104.2
Notional Value (\$)	327,099,438	288,299,330	13.5

Embedded Put Option

Variables	Jul. 22	Jan. 22	Δ%
Number of Trades	108	6,133	-98.2
Volume (Contract)	1,475,161,115	596,470,888	147.3
Value (\$)	130,108	9,708,003	-98.7

Total

Variables	Jul. 22	Jan. 22	Δ%
Number of Trades	6,280,714	7,829,409	-19.8
Volume (Mil Share, ...)	127,058	120,102	5.8
Value (Mil \$)	19,879	19,042	4.4

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

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