



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

Monthly Bulletin

May 2022

Equity Market

% Change

Variables	May. 22	Apr. 22	Dec. 21	Apr. 22	Dec. 21
TEDPIX [1]	1,537,380	1,522,439	1,397,311	0.98	10.02
First Market	1,174,045	1,168,181	1,067,691	0.50	9.96
Second Market	2,947,364	2,901,583	2,676,610	1.58	10.12
Financial Index	1,550,955	1,583,025	1,460,592	(2.03)	6.19
Industrial Index	1,432,674	1,412,232	1,295,175	1.45	10.62
FFA TEDPIX [2]	1,947,013	1,948,279	1,781,856	(0.06)	9.27
TEFIX 30 [3]	86,374	86,694	76,459	(0.37)	12.97
Market Cap. (Mil \$)	1,220,923	1,220,923	1,335,322	0.00	(8.57)
P/E [4]	380.00	380.00	380.00	0.00	0.00
Trading Days	21	19	21	10.53	0.00
Trade No.	14,834,366	11,253,137	6,934,782	31.82	113.91
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	0.00	0.00

1. TSE Dividend & Price Index

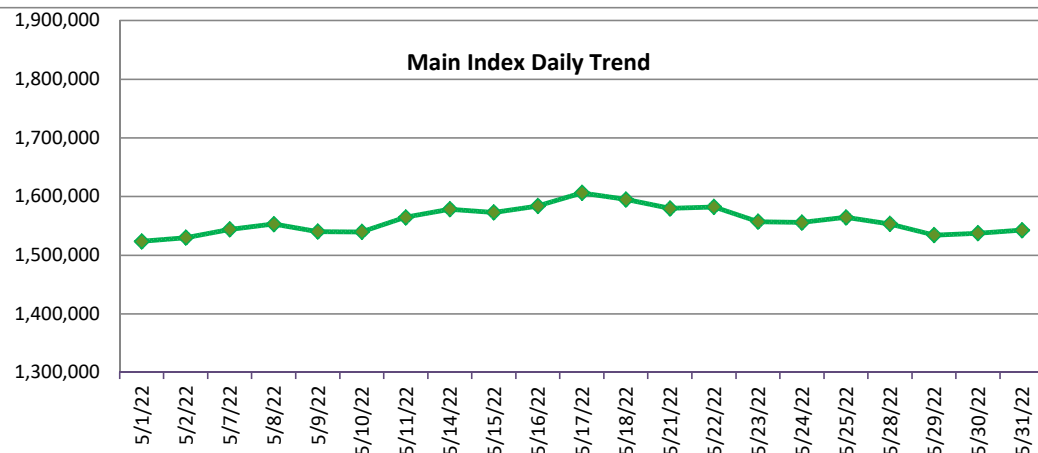
2. TSE Free float Adjusted TEDPIX

3. TSE blue chip index

4. From December 2018, P/E is calculated based on Trailing 12-Month P/E

5. www.cbi.ir

Main Index Daily Trend



Equity Turnover

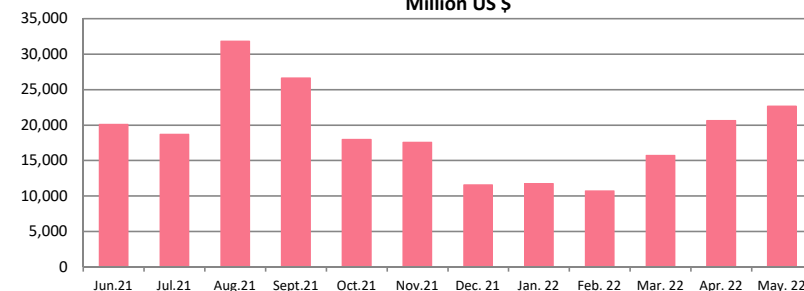
Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity*(%)
Jun.21	150,993	20,072	1,004	20.19
Jul.21	108,082	18,660	1,098	17.23
Aug.21	188,911	31,808	1,674	26.74
Sept.21	153,696	26,599	1,330	23.22
Oct.21	102,235	17,940	897	16.78
Nov.21	114,114	17,557	798	16.31
Dec. 21	102,166	11,525	549	10.36
Jan. 22	101,755	11,723	510	11.41
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
Total	1,634,920	225,510	11,507	---
Monthly Average	136,243	18,793	959	16.81

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

** Geometric Mean of 12 Months

Monthly Trading ValueTrend

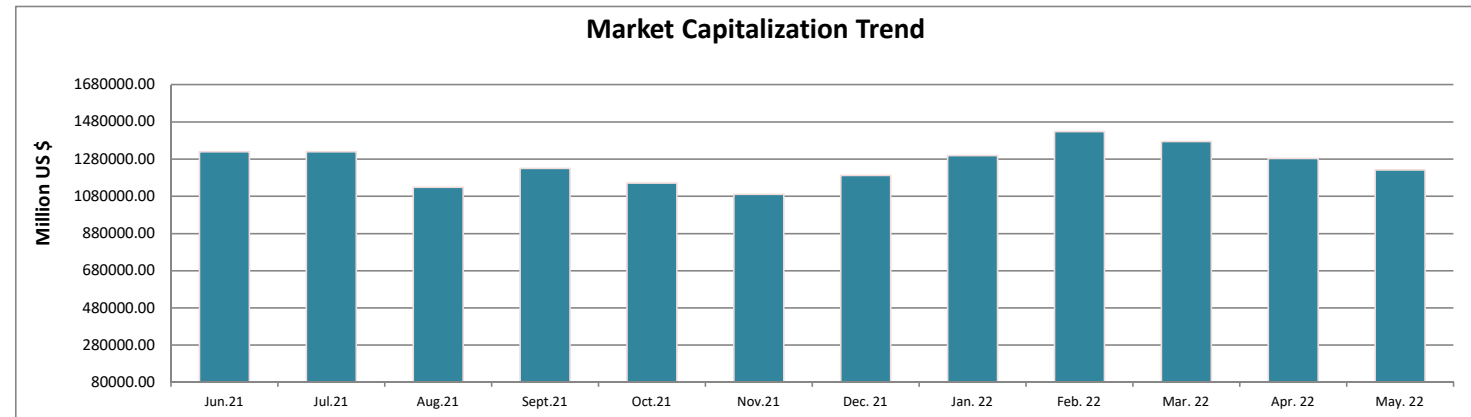
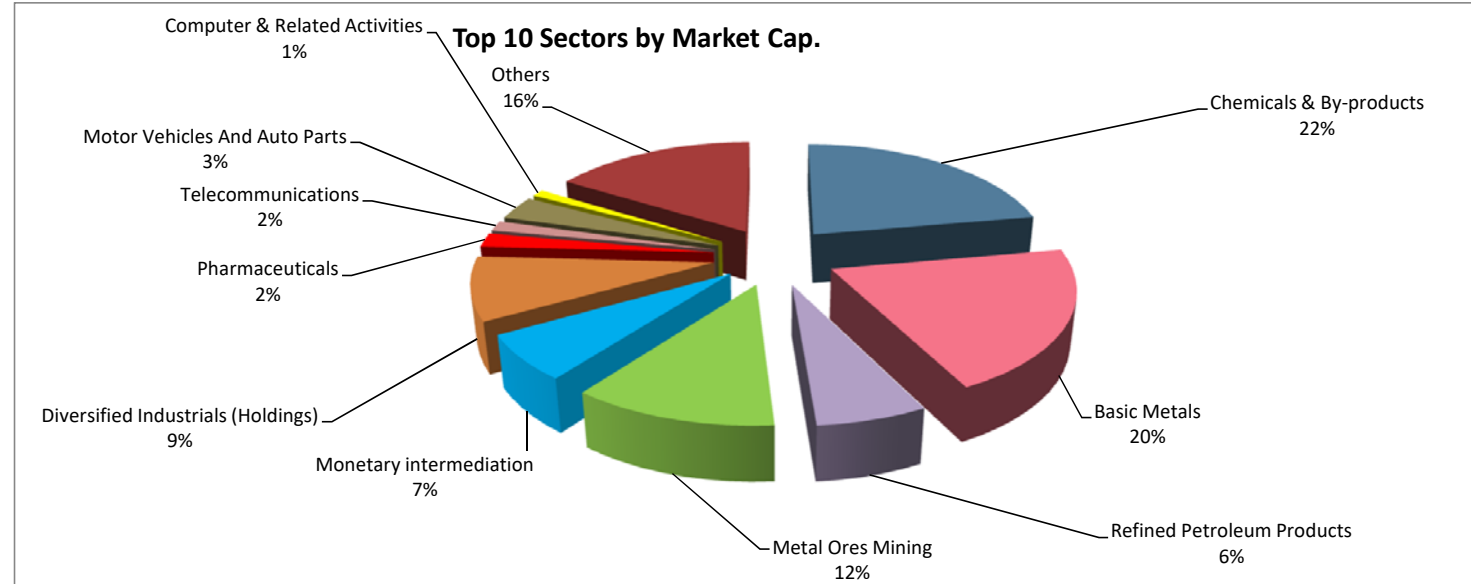
Million US \$





Overview of Market Cap (380 Companies and 40 Industries)

Rank	Sector	Market Cap (Mill \$)	% of total MC
1	Chemicals & By-products	271,454	22.2
2	Basic Metals	248,162	20.3
3	Refined Petroleum Products	76,487	6.3
4	Metal Ores Mining	141,343	11.6
5	Monetary intermediation	78,744	6.4
6	Diversified Industrials (Holdings)	110,271	9.0
7	Pharmaceuticals	24,329	2.0
8	Telecommunications	18,031	1.5
9	Motor Vehicles And Auto Parts	41,506	3.4
#	Computer & Related Activities	12,421	1.0
#	Technical & Engineering Services	12,548	1.0
#	Utilities Supplying	15,239	1.2
#	Cement, Lime & plaster	15,200	1.2
#	Investment Companies	72,215	5.9
#	Food Products and Beverages except sugar	11,704	1.0
#	Transportation and Storage	8,559	0.7
#	Financial Service	17,368	1.4
#	Electric Machinery & Apparatus	4,673	0.4
#	Machinery & Equipment	3,729	0.3
#	Real Estate And Construction	5,461	0.4
#	Other Non-metallic Mineral Products	3,896	0.32
#	Insurance & Pension funding Except Compu	5,133	0.42
#	Sugar & Byproducts	2,467	0.20
#	Retail Trade, except of Motor Vehicles & Me	3,082	0.25
#	Fabricated Metal Products except Machiner	1,962	0.16
#	Rubber & Plastic Products	2,302	0.19
#	Information & communication	1,322	0.11
#	Financial leasing	1,332	0.11
#	Agriculture	3,824	0.31
#	Oil and Gas Extraction and Related Services	816	0.07
#	Ceramic & Tiles	1,869	0.15
#	Publishing, Printing & Reproduction of Med	184	0.02
#	Tanning and Dressing of Leather	688	0.06
#	Paper & By-products	879	0.07
#	Medical, Precision & Optical Instruments	222	0.02
#	Radio, TV & Communication Equipment	671	0.05
#	Wood & By-products	242	0.02
#	Textiles	222	0.02
#	Other Mining	122	0.01
#	Coal & Lignite Mining	243	0.02





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Equity Market

Variables	May. 22	Jan. 22	Δ%
Number of Trades	14,834,366	6,374,743	132.7
Volume (Mil Share)	191,061	101,755	87.8
Value (Mil \$)	22,626	11,723	93.0

ETFs Market

Variables	May. 22	Jan. 22	Δ%
Number of Trades	1,157,887	1,329,336	-12.9
Volume (Mil Unit)	20,973	17,711	18.4
Value (Mil \$)	7,160	6,497	10.2

Debt Market

Variables	May. 22	Jan. 22	Δ%
Number of Trades	2,655	1,194	122.4
Volume (Mil Certificate)	51.0	35.2	44.7
Value (Mil \$)	1,182	812	45.6

Futures Market (SSF & IBF)

Variables	May. 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	May. 22	Jan. 22	Δ%
Number of Trades	154,588	118,003	31.0
Volume (Contract)	7,535,296.0	4,659,721.0	61.7
Notional Value (\$)	258,441,580	288,299,330	-10.4

Embedded Put Option

Variables	May. 22	Jan. 22	Δ%
Number of Trades	827	6,133	-86.5
Volume (Contract)	598,752,149	596,470,888	0.4
Value (\$)	501,876	9,708,003	-94.8

Total

Variables	May. 22	Jan. 22	Δ%
Number of Trades	16,150,323	7,829,409	106.3
Volume (Mil Share, ...)	212,692	120,102	77.1
Value (Mil \$)	30,969	19,042	62.6

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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