



بورس تهران
Tehran Securities
Exchange

TSE Market Summary

www.tse.ir

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May2024

Monthly Bulletin

Equity Market

% Change

Variables	May. 24	Apr. 24	Dec. 23	Apr. 24	Dec. 23
TEDPIX [1]	2,086,080	2,268,826	2,176,103	(8.05)	(4.14)
First Market	1,619,959	1,758,930	1,646,456	(7.90)	(1.61)
Second Market	3,922,341	4,274,568	4,218,869	(8.24)	(7.03)
Financial Index	1,775,977	1,885,063	1,944,492	(5.79)	(8.67)
Industrial Index	1,994,024	2,176,633	2,064,482	(8.39)	(3.41)
FFA TEDPIX [2]	2,687,186	2,927,050	2,783,457	(8.19)	(3.46)
TEFIX 30 [3]	128,470	141,831	130,961	(9.42)	(1.90)
Market Cap. (Mil \$)	193,803	1,867,389	1,810,137	(89.62)	(89.29)
P/E [4]	6.95	7.63	10	(8.91)	(30.01)
Trading Days	18	20	21	(10.00)	(14.29)
Trade No.	3,842,829	5,509,505	8,486,976	(30.25)	(54.72)
*** Exchange rate: \$ 1 = IRR [5]	369,959	42,000	42,000	780.85	780.85

1. TSE Dividend & Price Index

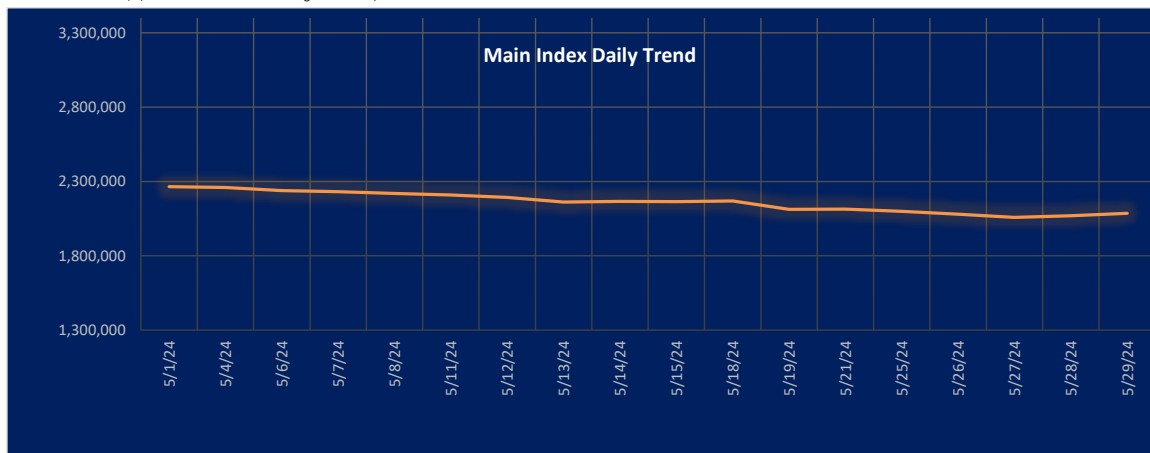
2. TSE Free float Adjusted TEDPIX

3. TSE blue chip index

***Due to a recent update on US. Dollar exchange rate by The Central Bank of Iran, from 29 May 2024 onwards, total trading value is calculated with the new rate.

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

5. www.cbi.ir

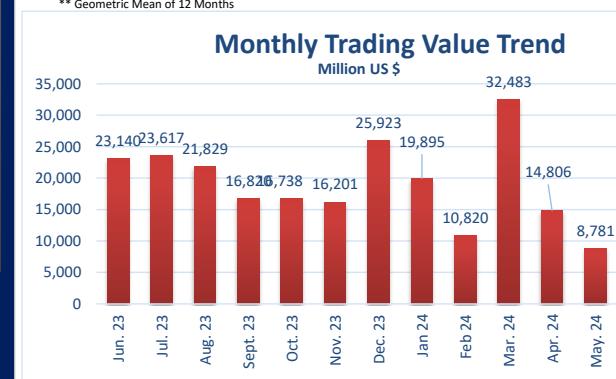


Equity Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity*(%)
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
Mar. 24	233,975	32,483	1,805	20.87
Apr. 24	154,469	14,806	740	9.51
May. 24	89,832	8,781	462	6.17
Total	1,891,748	231,053	11,526	---
Monthly Average	157,646	19,254	961	12.41**

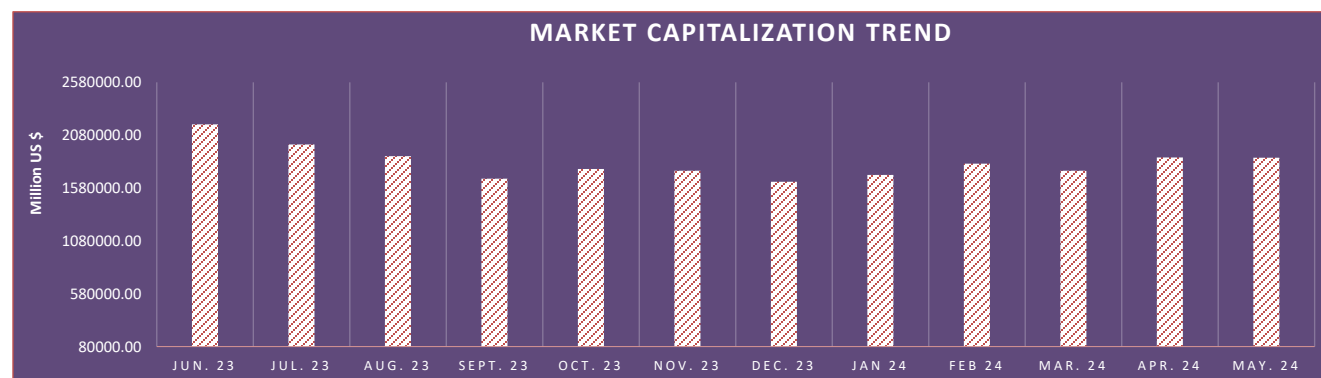
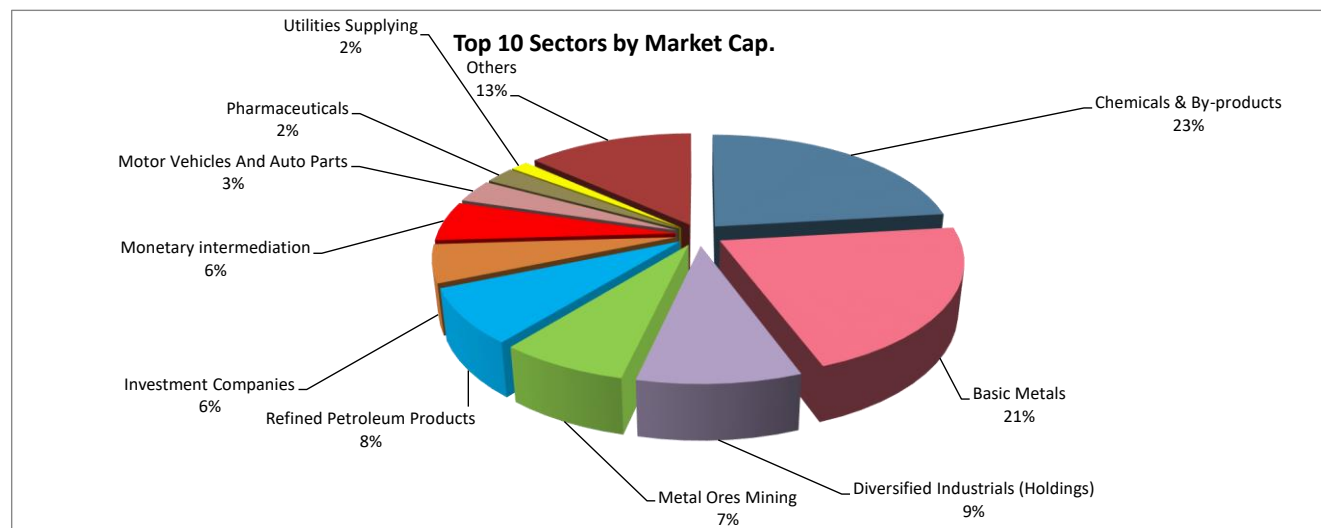
* Velocity = (Trading Value of Equity Market/Market Cap.)*12

** Geometric Mean of 12 Months



Overview of Market Cap (387 Companies and 40 Industries)

No.	Sector	Market Cap (Mill \$)	% of total MC
1	Chemicals & By-products	44,807	23.1
2	Basic Metals	41,219	21.3
3	Diversified Industrials (Holdings)	17,816	9.2
4	Metal Ores Mining	14,030	7.2
5	Refined Petroleum Products	15,138	7.8
6	Investment Companies	10,451	5.4
7	Monetary intermediation	10,970	5.7
8	Motor Vehicles And Auto Parts	6,342	3.3
9	Pharmaceuticals	4,596	2.4
10	Utilities Supplying	2,745	1.4
11	Cement, Lime & plaster	4,521	2.3
12	Financial Service	1,814	0.9
13	Telecommunications	2,252	1.2
14	Transportation and Storage	1,991	1.0
15	Food Products and Beverages except sugar	1,668	0.9
16	Technical & Engineering Services	1,701	0.9
17	Computer & Related Activities	2,158	1.1
18	Insurance & Pension funding Except Compulsory S	1,348	0.7
19	Real Estate And Construction	1,526	0.8
20	Electric Machinery & Apparatus	797	0.4
21	Machinery & Equipment	819	0.42
22	Agriculture	562	0.29
23	Other Non-metallic Mineral Products	693	0.36
24	Retail Trade, except of Motor Vehicles & Motorcyc	943	0.49
25	Sugar & Byproducts	475	0.24
26	Rubber & Plastic Products	621	0.32
27	Fabricated Metal Products except Machinery & Eq	362	0.19
28	Information & communication	213	0.11
29	Ceramic & Tiles	284	0.15
30	Financial leasing	227	0.12
31	Paper & By-products	107	0.05
32	Oil and Gas Extraction and Related Services Except	148	0.08
33	Tanning and Dressing of Leather	136	0.07
34	Radio, TV & Communication Equipment	73	0.04
35	Textiles	51	0.03
36	Coal & Lignite Mining	29	0.01
37	Publishing, Printing & Reproduction of Media	46	0.02
38	Wood & By-products	31	0.02
39	Hotels and restaurants	41	0.02
40	Other Mining	51	0.03



Equity Market

Variables	May. 24	Apr. 24	Δ%
Number of Trades	3,842,829	5,509,505	-30.3
Volume (Mil Share)	89,832	154,469	-41.8
Value (Mil \$)	996.82	1,681	-40.7

ETFs Market

Variables	May. 24	Apr. 24	Δ%
Number of Trades	1,273,826	1,795,745	-29.1
Volume (Mil Unit)	32,116	39,845	-19.4
Value (Mil \$)	1,650.01	2,061	-19.9

Debt Market

Variables	May. 24	Apr. 24	Δ%
Number of Trades	1,428	595	140.0
Volume (Mil Certificate)	177.7	65.5	171.3
Value (Mil \$)	473	173	172.8

Futures Market (SSF & IBF)

Variables	May. 24	Apr. 24	Δ%
Number of Trades	130	158	-17.7
Volume (Contract)	7,197	5,843	23.2
Notional Value (\$)	0	0	0.0

Option Market (SSO)

Variables	May. 24	Apr. 24	Δ%
Number of Trades	725,261	785,549	-7.7
Volume (Contract)	169,736,809.0	181,152,146	-6.3
Notional Value (\$)	1,406,513,706	795,812,461	76.7

Embedded Put Option

Variables	May. 24	Apr. 24	Δ%
Number of Trades	8,423	286	2,845.1
Volume (Contract)	2,167,992,919	341,498,935	534.8
Value (\$)	7,707	2,553	201.9

Professional Investment Market

Variables	May. 24	Apr. 24	Δ%
Number of Trades	19,077	24,530	-22.2
Volume (Contract)	1,387.1	1,537	-9.8
Value (\$)	6	7	-7.9

Total

Variables	May. 24	Apr. 24	Δ%
Number of Trades	5,870,974	8,116,368	-27.7
Volume (Mil Share, ...)	125,851	196,440	-35.9
Value (Mil \$)	3,125.8	3,922	-20.3

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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