



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

Monthly Bulletin

November 2021

Equity Market

Variables	Nov.21	Oct.21	Sept.21	Aug.21	% Change
TEDPIX [1]	1,357,129	1,340,291	1,436,984	1,496,150.8	-5.56
First Market	1,022,768	991,807	1,073,490	1,138,238.5	-4.72
Second Market	2,644,398	2,669,086	2,829,486	2,881,840.4	-6.54
Financial Index	1,434,390	1,413,145	1,556,418	1,701,022.3	-7.84
Industrial Index	1,255,703	1,240,607	1,324,366	1,367,752.0	-5.18
FFA TEDPIX [2]	1,728,153	1,715,619	1,844,680	1,941,406.3	-6.32
TEFIX 30 [3]	72,291	72,236	76,907	81,131.2	-6.00
Market Cap. (Mil \$)	1,291,450	1,283,035	1,374,891	1,427,595.4	-6.07
P/E [4]	379.00	379.00	9.61	10.0	---
Trading Days	22	20	20	19.0	10.00
Trade No.	9,787,101	10,506,401	24,258,061	17,438,933.0	-59.65
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	42,000.0	0.00

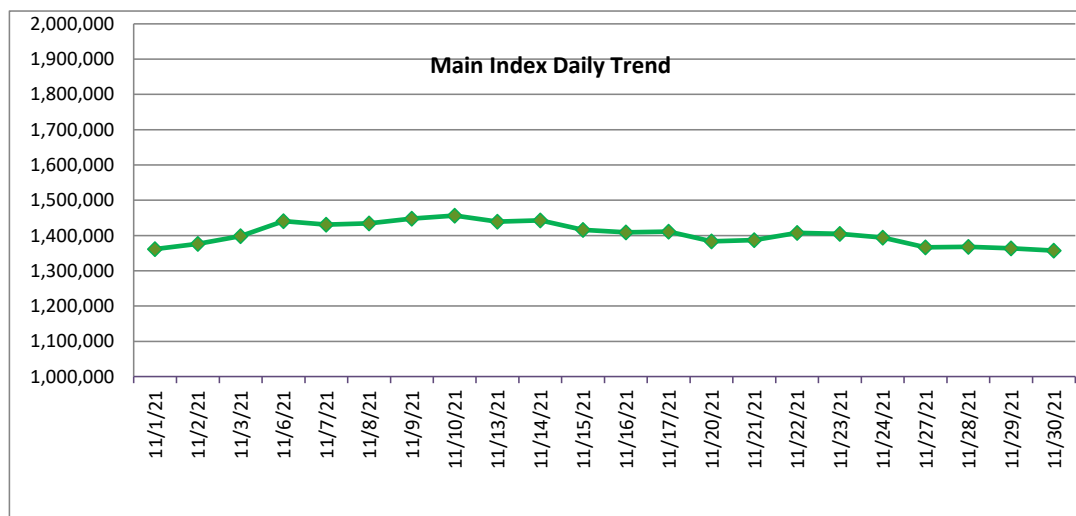
1. TSE Dividend & Price Index

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

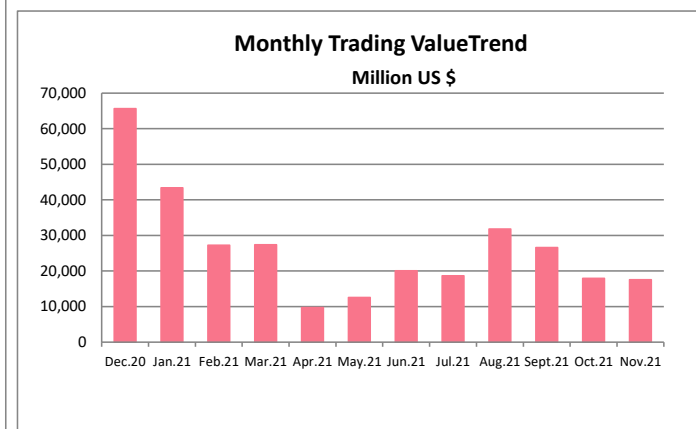


Equity Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity* (%)
Dec.20	257,193	65,651	2,984	59.71
Jan.21	185,101	43,388	2,066	39.46
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
Total	1,732,807	318,601	15,953	---
Monthly Average	144,401	26,550	1,329	22.30**

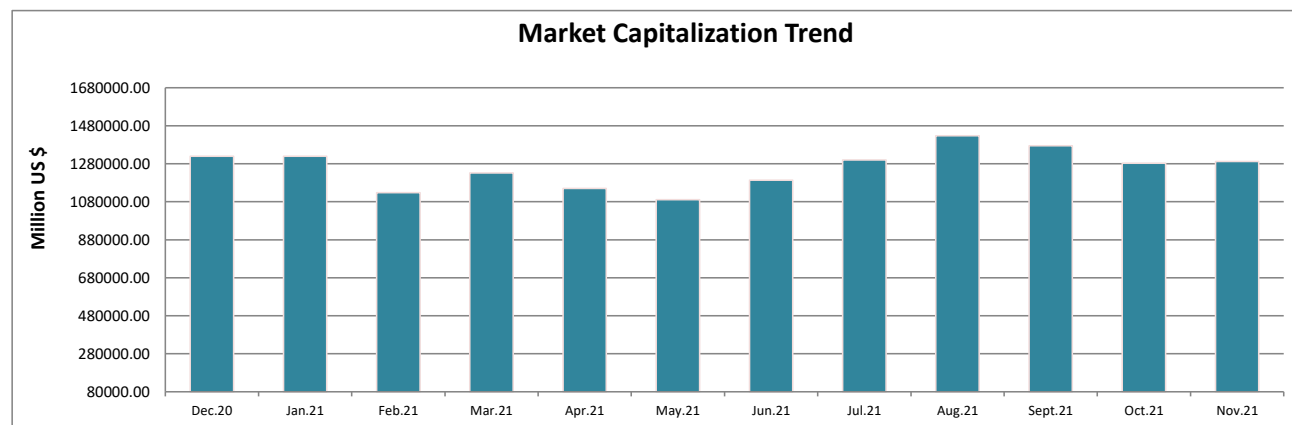
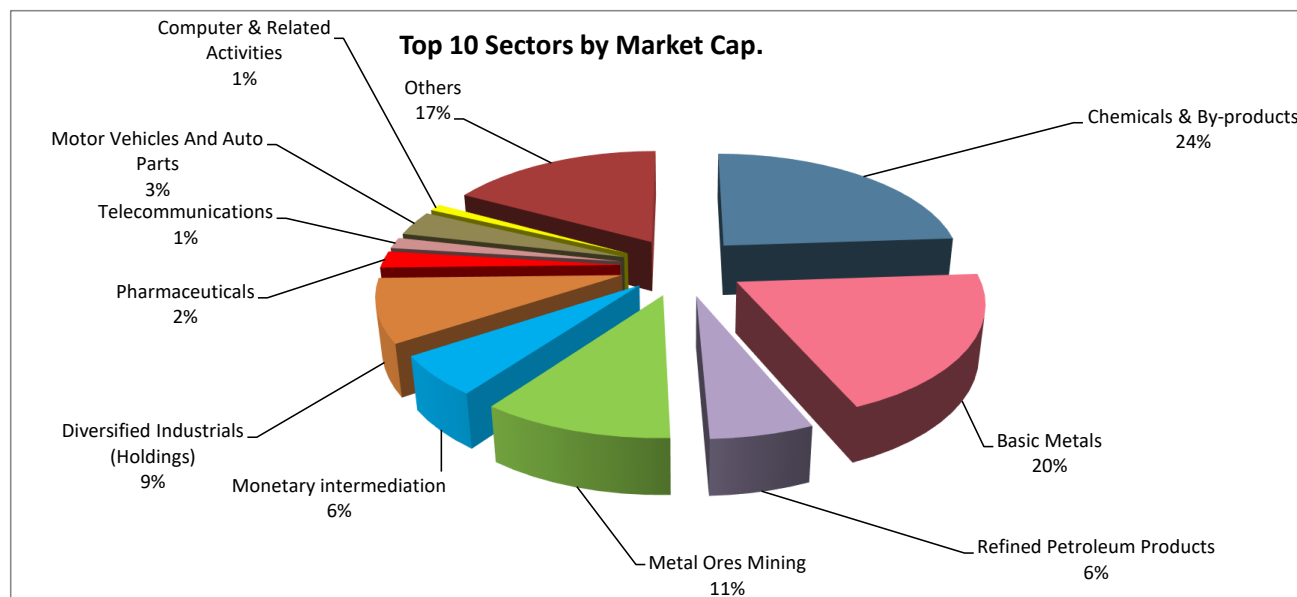
* Velocity = (Trading Value of Equity Market/Market Cap.)*12

** Geometric Mean of 12 Months



Overview of Market Cap (379 Companies and 40 Industries)

No.	Sector	Market Cap (Mil \$)	% of total MC
1	Chemicals & By-products	308,689	23.9
2	Basic Metals	254,741	19.7
3	Refined Petroleum Products	74,794	5.8
4	Metal Ores Mining	137,958	10.7
5	Monetary intermediation	72,582	5.6
6	Diversified Industrials (Holdings)	114,827	8.9
7	Pharmaceuticals	30,314	2.3
8	Telecommunications	20,074	1.6
9	Motor Vehicles And Auto Parts	45,176	3.5
10	Computer & Related Activities	12,825	1.0
11	Technical & Engineering Services	14,753	1.1
12	Utilities Supplying	18,060	1.4
13	Cement, Lime & plaster	15,734	1.2
14	Investment Companies	73,864	5.7
15	Food Products and Beverages except sugar	15,506	1.2
16	Transportation and Storage	8,156	0.6
17	Financial Service	21,296	1.6
18	Electric Machinery & Apparatus	5,507	0.4
19	Machinery & Equipment	4,842	0.4
20	Real Estate And Construction	6,535	0.5
21	Other Non-metallic Mineral Products	3,946	0.31
22	Insurance & Pension funding Except Compulsory S	5,927	0.46
23	Sugar & Byproducts	2,690	0.21
24	Retail Trade, except of Motor Vehicles & Motorcycl	3,119	0.24
25	Fabricated Metal Products except Machinery & Eqp	2,550	0.20
26	Rubber & Plastic Products	3,033	0.23
27	Information & communication	1,656	0.13
28	Financial leasing	1,725	0.13
29	Agriculture	4,094	0.32
30	Oil and Gas Extraction and Related Services Except	908	0.07
31	Ceramic & Tiles	1,657	0.13
32	Publishing, Printing & Reproduction of Media	207	0.02
33	Tanning and Dressing of Leather	854	0.07
34	Paper & By-products	953	0.07
35	Medical, Precision & Optical Instruments	222	0.02
36	Radio, TV & Communication Equipment	741	0.06
37	Wood & By-products	279	0.02
38	Textiles	244	0.02
39	Other Mining	184	0.01
40	Coal & Lignite Mining	226	0.02





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Variables	Nov.21	Sept.21	Δ%
Number of Trades	9,787,101	24,258,061	-59.7
Volume (Mil Share)	114,114	153,696	-25.8
Value (Mil \$)	17,557	26,599	-34.0

ETFs Market

Variables	Nov.21	Sept.21	Δ%
Number of Trades	1,807,243	1,814,504	-0.4
Volume (Mil Unit)	18,019	18,452	-2.3
Value (Mil \$)	7,608	7,529	1.0

Debt Market

Variables	Nov.21	Sept.21	Δ%
Number of Trades	1,353	1,171	15.5
Volume (Mil Certificate)	55.5	21.7	155.5
Value (Mil \$)	1,297	510	154.4

Futures Market (SSF & IBF)

Variables	Nov.21	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	Nov.21	Sept.21	Δ%
Number of Trades	110,659	109,950	0.6
Volume (Contract)	4,477,650.0	4,715,819.0	-5.1
Notional Value (\$)	286,099,990		0.0

Embedded Put Option

Variables	Nov.21	Sept.21	Δ%
Number of Trades	6,662	0	0.0
Volume (Contract)	2,178,157,012	0	0.0
Value (\$)	3,553,900	0	0.0

Total

Variables	Nov.21	Sept.21	Δ%
Number of Trades	11,713,018	26,184,059	-55.3
Volume (Mil Share, ...)	134,371	184,446	-27.1
Value (Mil \$)	26,466	34,661	-23.6

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

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