



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

Monthly Bulletin

November 2022

Equity Market

% Change

Variables	Nov. 22	Oct. 22	Dec. 21	Oct. 22	Dec. 21
TEDPIX [1]	1,417,372	1,269,833	1,397,311	11.62	1.44
First Market	1,063,375	937,154	1,067,691	13.47	-0.40
Second Market	2,775,368	2,534,496	2,676,610	9.50	3.69
Financial Index	1,414,245	1,343,744	1,460,592	5.25	-3.17
Industrial Index	1,323,277	1,174,191	1,295,175	12.70	2.17
FFA TEDPIX [2]	1,842,035	1,650,358	1,781,856	11.61	3.38
TEFIX 30 [3]	80,982	70,838	76,459	14.32	5.91
Market Cap. (Mil \$)	1,248,798	1,121,956	1,335,322	11.31	-6.48
P/E [4]	6.72	5.77	8.50	16.53	-20.89
Trading Days	22	22	21	0.00	4.76
Trade No.	6,329,999	4,432,611	6,934,782	42.81	-8.72
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	0.00	0.00

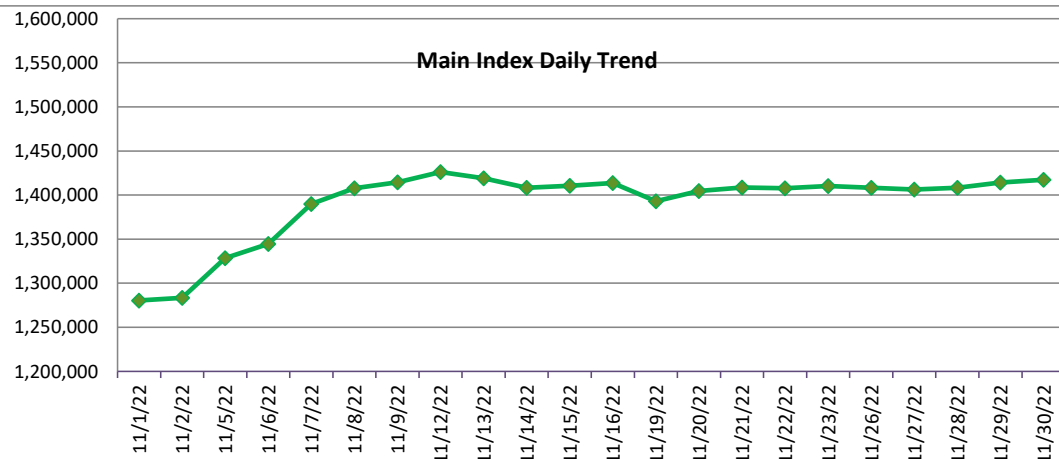
1. TSE Dividend & Price Index

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

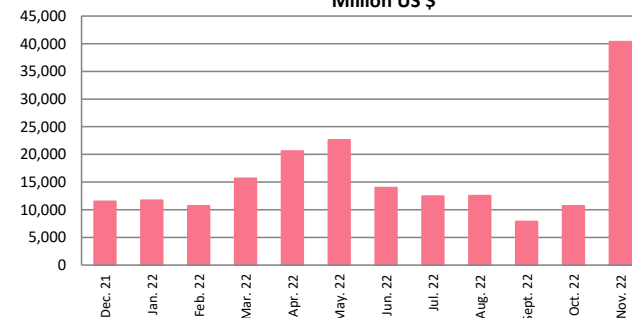
Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity*(%)
Dec. 21	102,166	11,525	549	10.36
Jan. 22	101,755	11,723	510	11.41
Feb. 22	92,584	10,692	563	10.51
Mar. 22	138,598	15,687	923	15.42
Apr. 22	190,724	20,621	1,085	20.27
May. 22	191,061	22,626	1,077	22.24
Jun. 22	109,985	14,007	737	11.81
Jul. 22	105,255	12,471	624	11.56
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
Total	1,564,115	190,885	9,452	---
Monthly Average	130,343	15,907	788	13.80**

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

** Geometric Mean of 12 Months

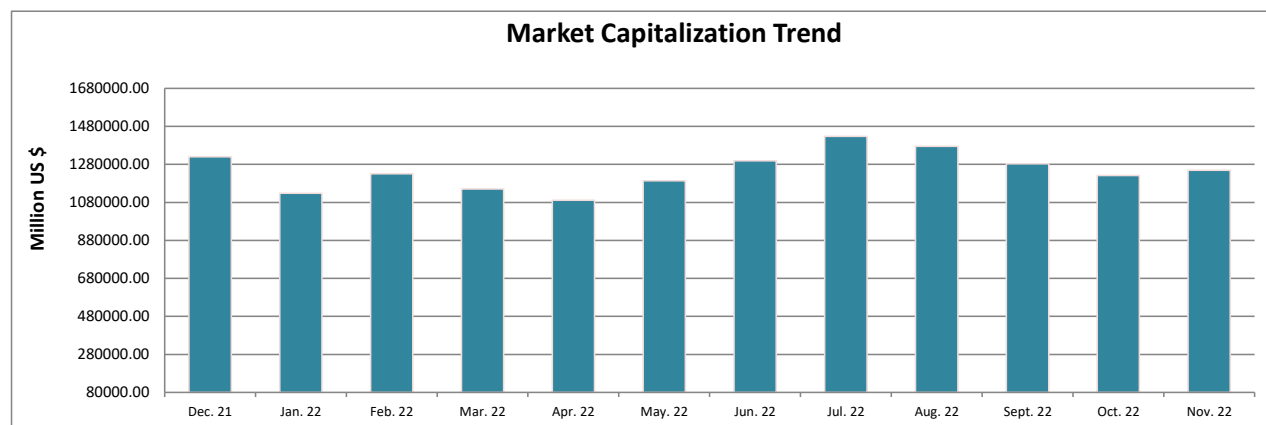
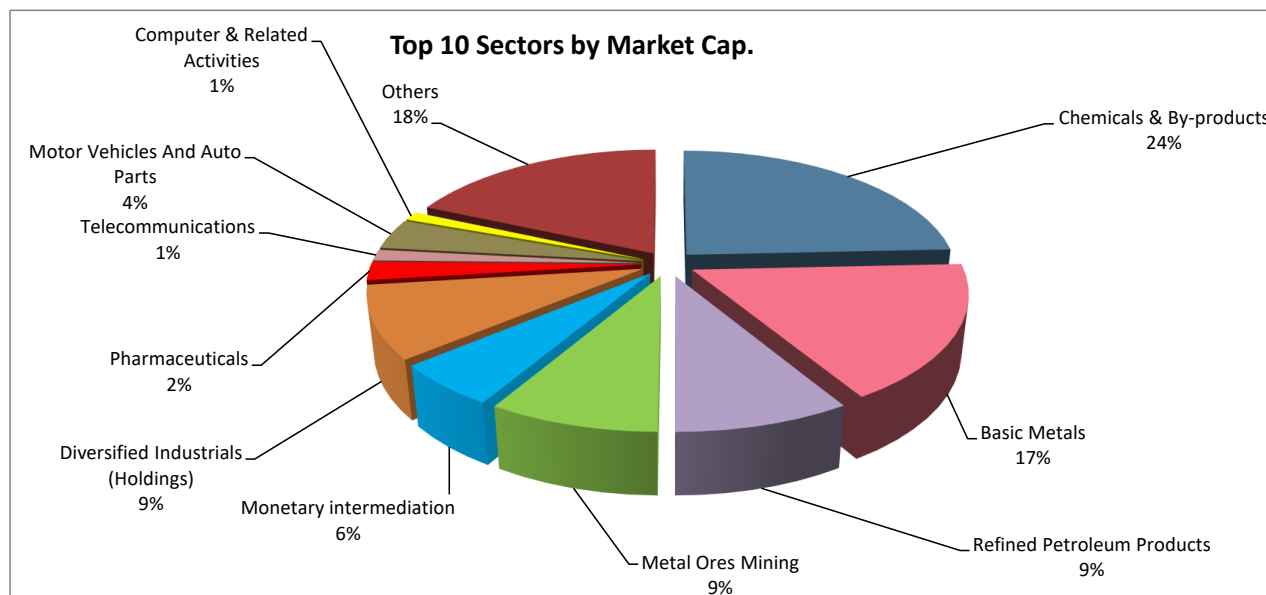
Monthly Trading ValueTrend

Million US \$



Overview of Market Cap (377 Companies and 40 Industries)

No.	Sector	Market Cap (Mil \$)	% of total MC
1	Chemicals & By-products	303,206	24.3
2	Basic Metals	212,818	17.0
3	Refined Petroleum Products	109,312	8.8
4	Metal Ores Mining	105,628	8.5
5	Monetary intermediation	67,649	5.4
6	Diversified Industrials (Holdings)	113,216	9.1
7	Pharmaceuticals	28,769	2.3
8	Telecommunications	17,407	1.4
9	Motor Vehicles And Auto Parts	47,426	3.8
10	Computer & Related Activities	14,042	1.1
11	Technical & Engineering Services	13,771	1.1
12	Utilities Supplying	22,528	1.8
13	Cement, Lime & plaster	19,917	1.6
14	Investment Companies	72,797	5.8
15	Food Products and Beverages except sugar	13,346	1.1
16	Transportation and Storage	14,454	1.2
17	Financial Service	18,830	1.5
18	Electric Machinery & Apparatus	5,036	0.4
19	Machinery & Equipment	4,659	0.4
20	Real Estate And Construction	6,221	0.5
21	Other Non-metallic Mineral Products	4,285	0.34
22	Insurance & Pension funding Except Compulsory S	6,722	0.54
23	Sugar & Byproducts	2,680	0.21
24	Retail Trade, except of Motor Vehicles & Motorcycl	4,387	0.35
25	Fabricated Metal Products except Machinery & Eqp	2,063	0.17
26	Rubber & Plastic Products	2,606	0.21
27	Information & communication	2,433	0.19
28	Financial leasing	1,595	0.13
29	Agriculture	5,189	0.42
30	Oil and Gas Extraction and Related Services Except	816	0.07
31	Ceramic & Tiles	1,853	0.15
32	Publishing, Printing & Reproduction of Media	208	0.02
33	Tanning and Dressing of Leather	717	0.06
34	Paper & By-products	788	0.06
35	Radio, TV & Communication Equipment	482	0.04
36	Wood & By-products	188	0.02
37	Textiles	216	0.02
38	Other Mining	138	0.01
39	Coal & Lignite Mining	263	0.02





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Variables	Nov. 22	Oct. 22	Δ%
Number of Trades	6,329,999	4,432,611	42.8
Volume (Mil Share)	202,128	108,639	86.1
Value (Mil \$)	40,377	10,706	277.1

ETFs Market

Variables	Nov. 22	Oct. 22	Δ%
Number of Trades	1,247,148	774,150	61.1
Volume (Mil Unit)	29,435	23,097	27.4
Value (Mil \$)	10,294	7,679	34.1

Debt Market

Variables	Nov. 22	Oct. 22	Δ%
Number of Trades	12,762	3,909	226.5
Volume (Mil Certificate)	189.2	120.0	57.7
Value (Mil \$)	4,075	2,538	60.6

Futures Market (SSF & IBF)

Variables	Nov. 22	Oct. 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	Nov. 22	Oct. 22	Δ%
Number of Trades	245,154	125,748	95.0
Volume (Contract)	51,257,770.0	33,270,047.0	54.1
Notional Value (\$)	2,484,131,501	2,484,131,501	0.0

Embedded Put Option

Variables	Nov. 22	Oct. 22	Δ%
Number of Trades	585,710	514	113,851.4
Volume (Contract)	38,026,518,241	9,063,672,355	319.5
Value (\$)	905,514	21,129,183	-95.7

Total

Variables	Nov. 22	Oct. 22	Δ%
Number of Trades	8,420,773	5,336,932	57.8
Volume (Mil Share, ...)	269,830	140,953	91.4
Value (Mil \$)	54,747	20,944	161.4

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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