



بورس تهران
Tehran Securities
Exchange

TSE Market Summary

www.tse.ir

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Monthly Bulletin

November 2024

Equity Market

% Change

Variables	Nov. 24	Oct. 24	Dec. 23	Oct. 24	Dec. 23
TEDPIX [1]	2,414,969	2,056,223	2,176,103	17.45	10.98
First Market	1,845,254	1,559,217	1,646,456	18.34	12.07
Second Market	4,626,190	3,978,639	4,218,869	16.28	9.65
Financial Index	2,049,859	1,816,348	1,944,492	12.86	5.42
Industrial Index	2,308,935	1,953,595	2,064,482	18.19	11.84
FFA TEDPIX [2]	3,022,872	2,593,828	2,783,457	16.54	8.60
TEFIX 30 [3]	145,956	120,495	130,961	21.13	11.45
Market Cap. (Mil \$)	166,200	148,253	1,810,137	12.11	(90.82)
P/E [4]	6.95	5.77	10	20.45	(30.01)
Trading Days	21	22	21	(4.55)	0.00
Trade No.	5,168,402	3,030,512	8,486,976	70.55	(39.10)
*** Exchange rate: \$ 1 = IRR [5]	465,292	444,081	42,000	4.78	1,007.84

1. TSE Dividend & Price Index

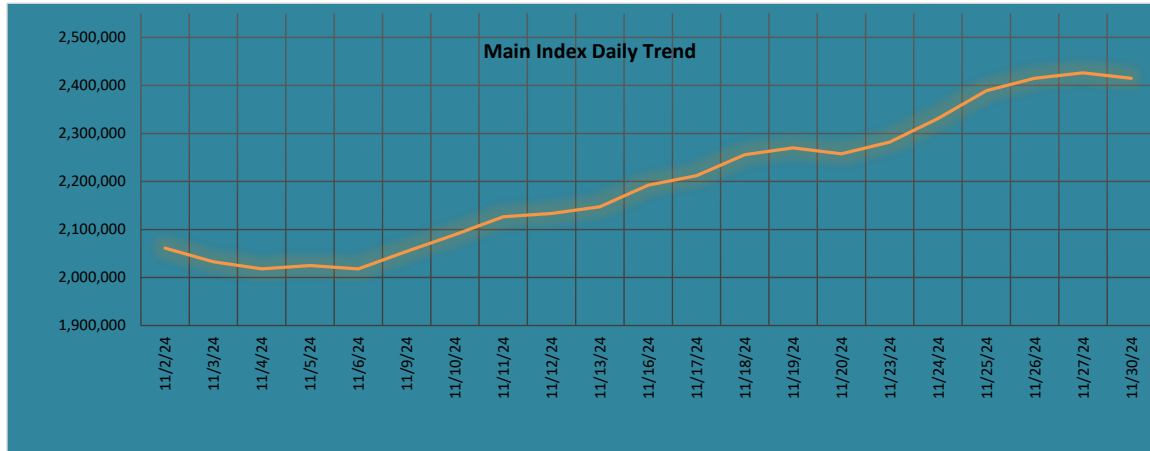
2. TSE Free float Adjusted TEDPIX

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

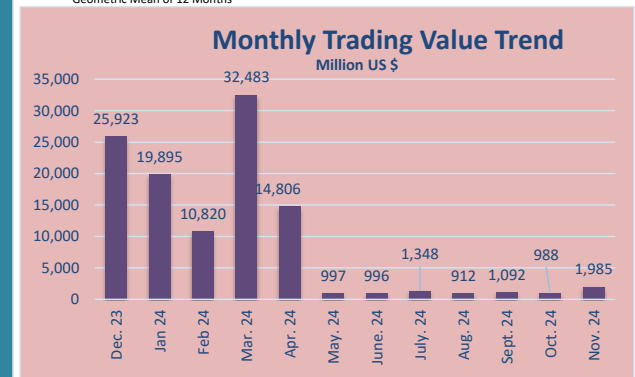


Equity Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity*(%)
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	997	55	6.17
June. 24	124,173	996	55	6.65
July. 24	132,618	1,348	67	9.42
Aug. 24	106,762	912	46	6.30
Sept. 24	139,431	1,092	57	8.50
Oct. 24	159,729	988	45	8.09
Nov. 24	267,997	1,985	95	14.34
Total	1,860,125	112,246	5,666	---
Monthly Average	155,010	9,354	472	9.87**

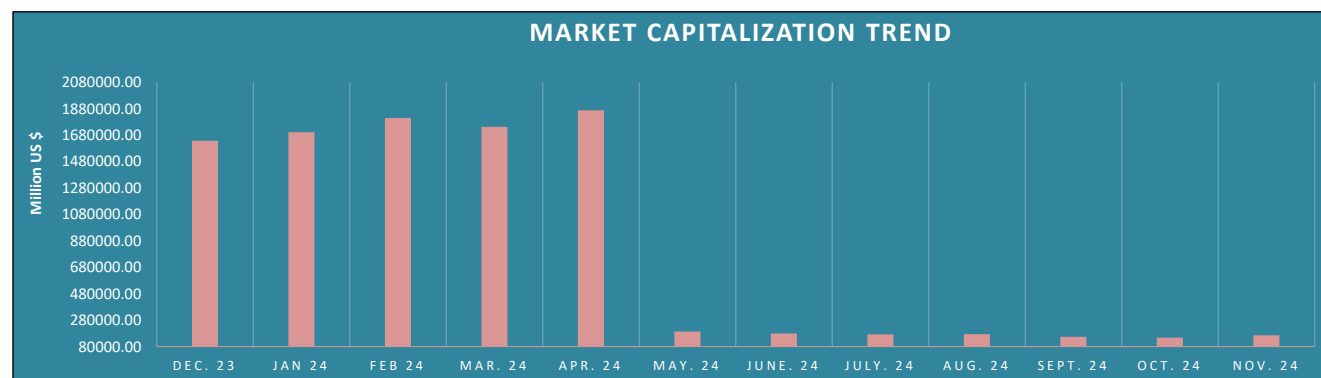
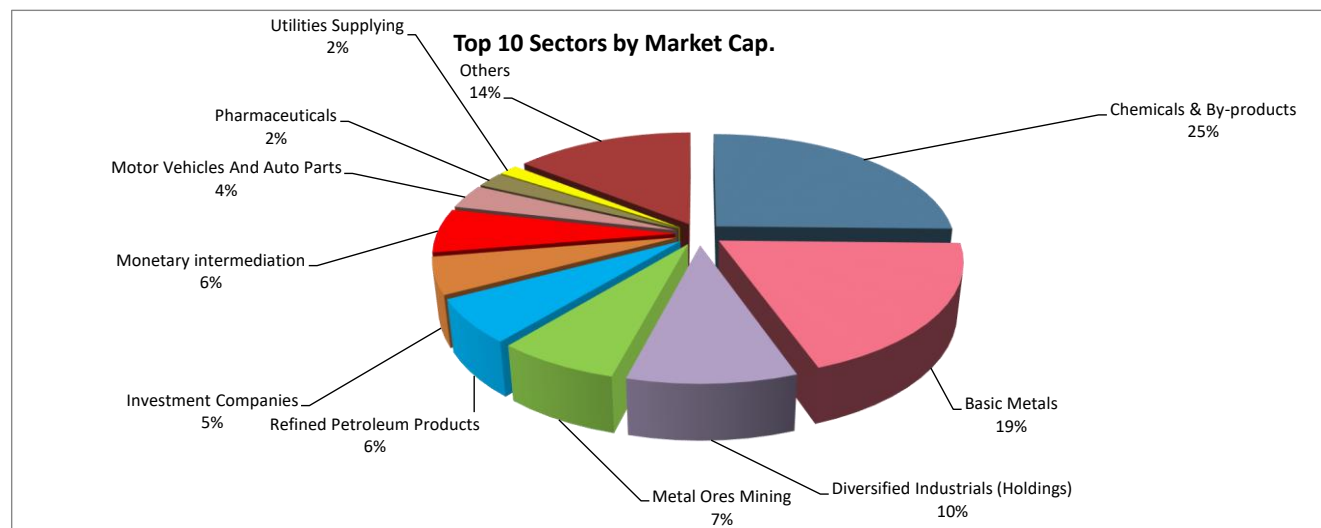
* Velocity = (Trading Value of Equity Market/Market Cap.)*12

** 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	42,108	25.3
2	Basic Metals	32,018	19.3
3	Diversified Industrials (Holdings)	15,778	9.5
4	Metal Ores Mining	11,437	6.9
5	Refined Petroleum Products	10,274	6.2
6	Investment Companies	8,633	5.2
7	Monetary intermediation	10,388	6.3
8	Motor Vehicles And Auto Parts	5,735	3.5
9	Pharmaceuticals	3,608	2.2
10	Utilities Supplying	2,555	1.5
11	Cement, Lime & plaster	4,388	2.6
12	Financial Service	1,616	1.0
13	Telecommunications	1,990	1.2
14	Transportation and Storage	2,052	1.2
15	Food Products and Beverages except sugar	1,481	0.9
16	Technical & Engineering Services	1,741	1.0
17	Computer & Related Activities	1,961	1.2
18	Insurance & Pension funding Except Compulsory S	1,105	0.7
19	Real Estate And Construction	1,189	0.7
20	Electric Machinery & Apparatus	762	0.5
21	Machinery & Equipment	803	0.48
22	Agriculture	504	0.30
23	Other Non-metallic Mineral Products	603	0.36
24	Retail Trade, except of Motor Vehicles & Motorcyc	999	0.60
25	Sugar & Byproducts	391	0.24
26	Rubber & Plastic Products	600	0.36
27	Fabricated Metal Products except Machinery & Eq	310	0.19
28	Information & communication	166	0.10
29	Ceramic & Tiles	232	0.14
30	Financial leasing	183	0.11
31	Paper & By-products	71	0.04
32	Oil and Gas Extraction and Related Services Except	151	0.09
33	Tanning and Dressing of Leather	133	0.08
34	Radio, TV & Communication Equipment	59	0.04
35	Textiles	42	0.03
36	Coal & Lignite Mining	21	0.01
37	Publishing, Printing & Reproduction of Media	37	0.02
38	Wood & By-products	21	0.01
39	Hotels and restaurants	22	0.01
40	Other Mining	33	0.02



Equity Market

Variables	Nov. 24	Oct. 24	Δ%
Number of Trades	5,168,402	3,030,512	70.5
Volume (Mil Share)	267,997	159,729	67.8
Value (Mil \$)	1,985.44	999	98.7

ETFs Market

Variables	Nov. 24	Oct. 24	Δ%
Number of Trades	1,855,705	1,179,199	57.4
Volume (Mil Unit)	70,523	53,377	32.1
Value (Mil \$)	2,875.11	2,294	25.3

Debt Market

Variables	Nov. 24	Oct. 24	Δ%
Number of Trades	1,250	2,166	-42.3
Volume (Mil Certificate)	88.3	149.5	-41.0
Value (Mil \$)	184	325	-43.5

Futures Market (SSF & IBF)

Variables	Nov. 24	Oct. 24	Δ%
Number of Trades	98	115	-14.8
Volume (Contract)	7,522	10,065	-25.3
Notional Value (\$)	0	0	0.0

Option Market (SSO)

Variables	Nov. 24	Oct. 24	Δ%
Number of Trades	1,474,039	849,556	73.5
Volume (Contract)	318,691,509.0	162,691,057	95.9
Notional Value (\$)	2,662,764,244	662,982,615	301.6

Embedded Put Option

Variables	Nov. 24	Oct. 24	Δ%
Number of Trades	5	9	-44.4
Volume (Contract)	1,005,564,370	2,143,925,926	-53.1
Value (\$)	146,796	1,817,529	-91.9

Professional Investment Market

Variables	Nov. 24	Oct. 24	Δ%
Number of Trades	22,081	11,587	90.6
Volume (Contract)	1,527.4	799	91.2
Value (\$)	5	3	73.3

Total

Variables	Nov. 24	Oct. 24	Δ%
Number of Trades	8,521,580	5,073,144	68.0
Volume (Mil Share, ...)	341,459	216,361	57.8
Value (Mil \$)	5,049.7	3,623	39.4

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

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