



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

Monthly Bulletin

October 2021

Equity Market

% Change

Variables	Oct.21	Sept.21	Aug.21	Dec.20	Dec-20
TEDPIX [1]	1,340,291	1,436,984	1,496,151	1,397,797.2	-10.42
First Market	991,807	1,073,490	1,138,239	1,017,718.7	-12.86
Second Market	2,669,086	2,829,486	2,881,840	2,844,255.3	-7.38
Financial Index	1,413,145	1,556,418	1,701,022	1,971,733.6	-16.92
Industrial Index	1,240,607	1,324,366	1,367,752	1,224,492.6	-9.30
FFA TEDPIX [2]	1,715,619	1,844,680	1,941,406	1,955,508.5	-11.63
TEFIX 30 [3]	72,236	76,907	81,131	69,637.1	-10.96
Market Cap. (Mil \$)	1,283,035	1,374,891	1,427,595	1,319,299.9	-10.13
P/E [4]	379.00	9.61	10.00	21.5	---
Trading Days	20	20	19	22.0	5.26
Trade No.	10,506,401	24,258,061	17,438,933	40,916,114.0	-39.75
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	42,000.0	0.00

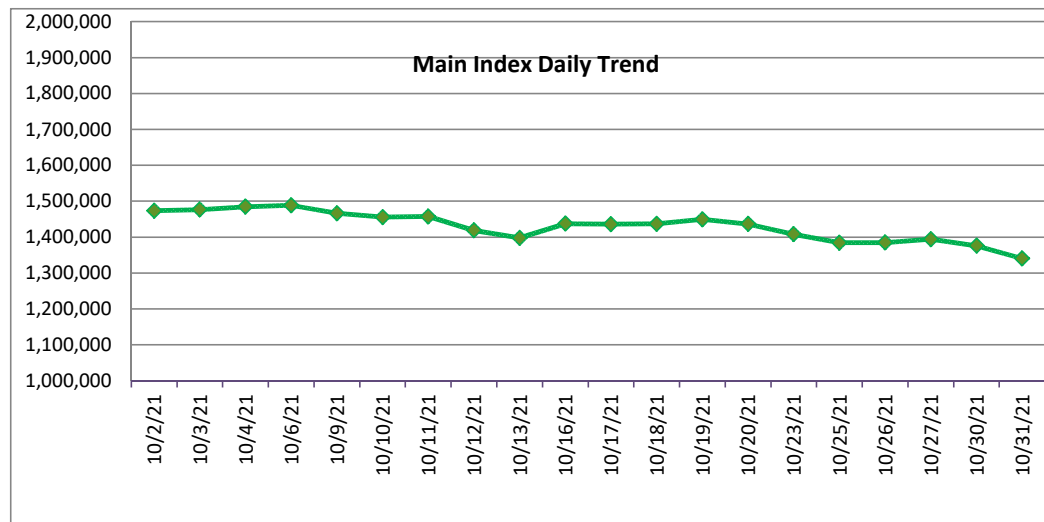
1. TSE Dividend & Price Index

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

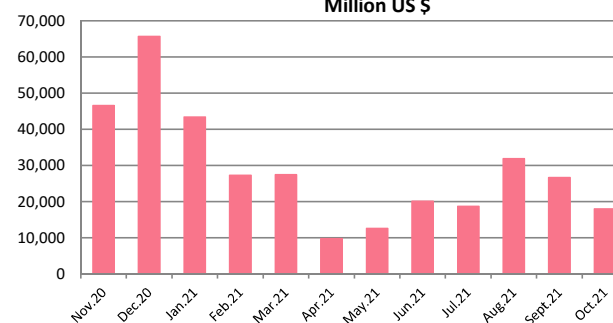
Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity* (%)
Nov.20	231,895	46,498	2,214	40.83
Dec.20	257,193	65,651	2,984	59.71
Jan.21	185,101	43,388	2,066	39.46
Feb.21	153,616	27,253	1,434	28.99
Mar.21	169,492	27,387	1,611	26.70
Apr.21	57,535	9,719	486	10.14
May.21	91,840	12,566	571	13.82
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
Total	1,850,587	347,542	17,369	---
Monthly Average	154,216	28,962	1,447	24.0**

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

** Geometric Mean of 12 Months

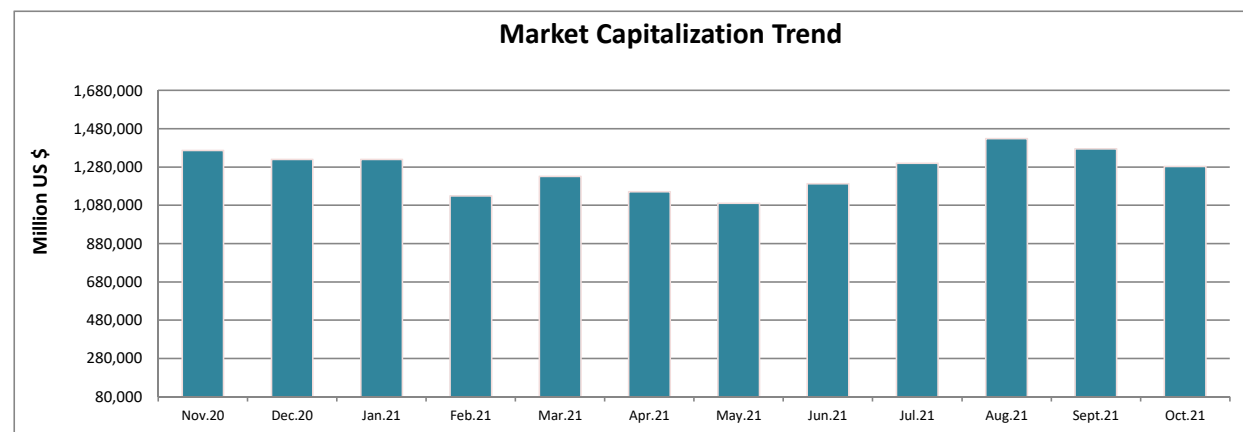
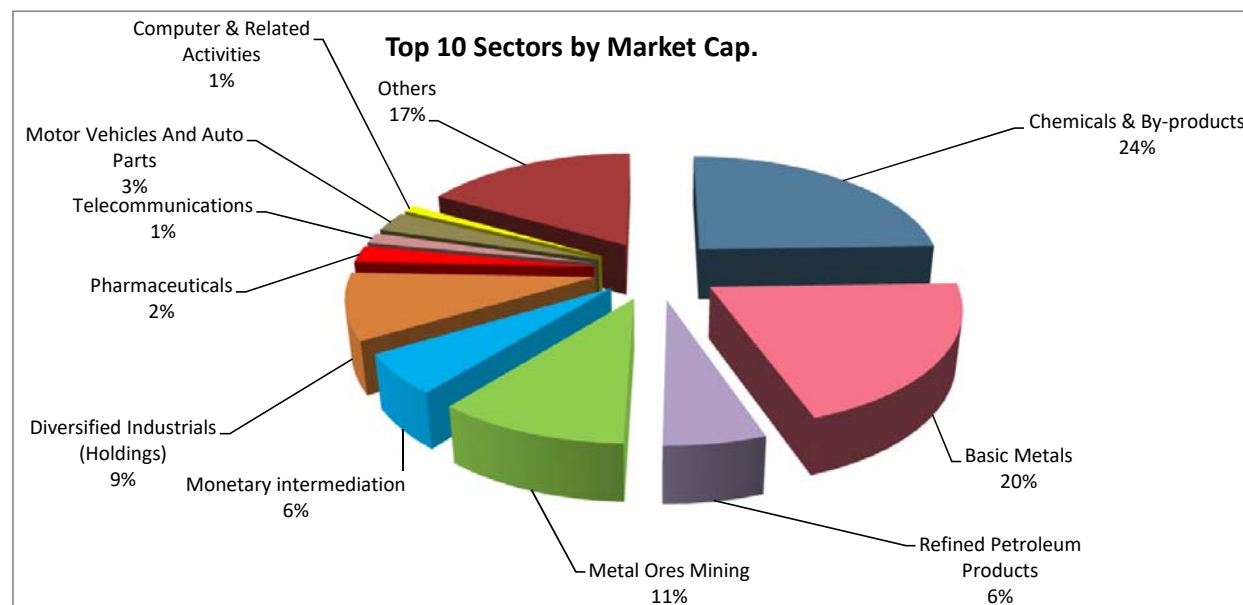
Monthly Trading Value Trend

Million US \$



Overview of Market Cap (379 Companies and 40 Industries)

No.	Sector	Market Cap (Mill \$)	% of total MC
1	Chemicals & By-products	314,032	24.5
2	Basic Metals	259,241	20.2
3	Refined Petroleum Products	72,390	5.6
4	Metal Ores Mining	135,177	10.5
5	Monetary intermediation	71,569	5.6
6	Diversified Industrials (Holdings)	118,335	9.2
7	Pharmaceuticals	30,150	2.3
8	Telecommunications	19,170	1.5
9	Motor Vehicles And Auto Parts	36,132	2.8
10	Computer & Related Activities	12,877	1.0
11	Technical & Engineering Services	13,348	1.0
12	Utilities Supplying	17,828	1.4
13	Cement, Lime & plaster	16,131	1.3
14	Investment Companies	72,651	5.7
15	Food Products and Beverages except sugar	14,338	1.1
16	Transportation and Storage	7,635	0.6
17	Financial Service	20,774	1.6
18	Electric Machinery & Apparatus	5,316	0.4
19	Machinery & Equipment	4,408	0.3
20	Real Estate And Construction	6,559	0.5
21	Other Non-metallic Mineral Products	3,680	0.29
22	Insurance & Pension funding Except Compulsory	5,765	0.45
23	Sugar & Byproducts	2,857	0.22
24	Retail Trade, except of Motor Vehicles & Motorcycles	3,224	0.25
25	Fabricated Metal Products except Machinery & Equipment	2,349	0.18
26	Rubber & Plastic Products	3,030	0.24
27	Information & communication	1,636	0.13
28	Financial leasing	1,729	0.13
29	Agriculture	3,795	0.30
30	Oil and Gas Extraction and Related Services Except Refining	1,009	0.08
31	Ceramic & Tiles	1,622	0.13
32	Publishing, Printing & Reproduction of Media	207	0.02
33	Tanning and Dressing of Leather	1,068	0.08
34	Paper & By-products	944	0.07
35	Medical, Precision & Optical Instruments	222	0.02
36	Radio, TV & Communication Equipment	906	0.07
37	Wood & By-products	242	0.02
38	Textiles	249	0.02
39	Other Mining	229	0.02
40	Coal & Lignite Mining	209	0.02





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Variables	Oct.21	Sept.21	Δ%
Number of Trades	10,506,401	24,258,061	-56.7
Volume (Mil Share)	102,235	153,696	-33.5
Value (Mil \$)	17,940	26,599	-32.6

ETFs Market

Variables	Oct.21	Sept.21	Δ%
Number of Trades	1,380,141	1,814,504	-23.9
Volume (Mil Unit)	16,802	18,452	-8.9
Value (Mil \$)	6,090	7,529	-19.1

Debt Market

Variables	Oct.21	Sept.21	Δ%
Number of Trades	1,100	1,171	-6.1
Volume (Mil Certificate)	25.2	21.7	16.1
Value (Mil \$)	587	510	15.2

Futures Market (SSF & IBF)

Variables	Oct.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	Oct.21	Sept.21	Δ%
Number of Trades	90,027	109,950	-18.1
Volume (Contract)	3,726,619.0	4,715,819.0	-21.0
Notional Value (\$)	205,332,674		0.0

Embedded Put Option

Variables	Oct.21	Sept.21	Δ%
Number of Trades	4,797	0	0.0
Volume (Contract)	1,574,555,471	0	0.0
Value (\$)	81,964	0	0.0

Total

Variables	Oct.21	Sept.21	Δ%
Number of Trades	11,982,466	26,184,059	-54.2
Volume (Mil Share, ...)	120,640	184,446	-34.6
Value (Mil \$)	24,823	34,661	-28.4

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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