



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

October 2023

Monthly Bulletin

Equity Market

% Change

Variables	Oct. 23	Sept. 23	Dec. 22	Sept. 23	Dec. 22
TEDPIX [1]	1,981,205	2,084,535	1,590,495	(4.96)	24.57
First Market	1,482,271	1,571,660	1,200,755	(5.69)	23.44
Second Market	3,891,284	4,058,452	3,091,146	(4.12)	25.88
Financial Index	1,818,770	1,893,876	1,476,307	(3.97)	23.20
Industrial Index	1,872,375	1,973,416	1,501,262	(5.12)	24.72
FFA TEDPIX [2]	2,551,215	2,679,177	2,059,891	(4.78)	23.85
TEFIX 30 [3]	119,111	124,736	92,905	(4.51)	28.21
Market Cap. (Mil \$)	1,638,183	1,743,023	1,401,410	(6.01)	16.90
P/E [4]	6.79	7.86	7.33	(13.61)	(7.37)
Trading Days	22	18	20	22.22	10.00
Trade No.	5,710,668	6,327,596	7,906,011	(9.75)	(27.77)
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	0.00	0.00

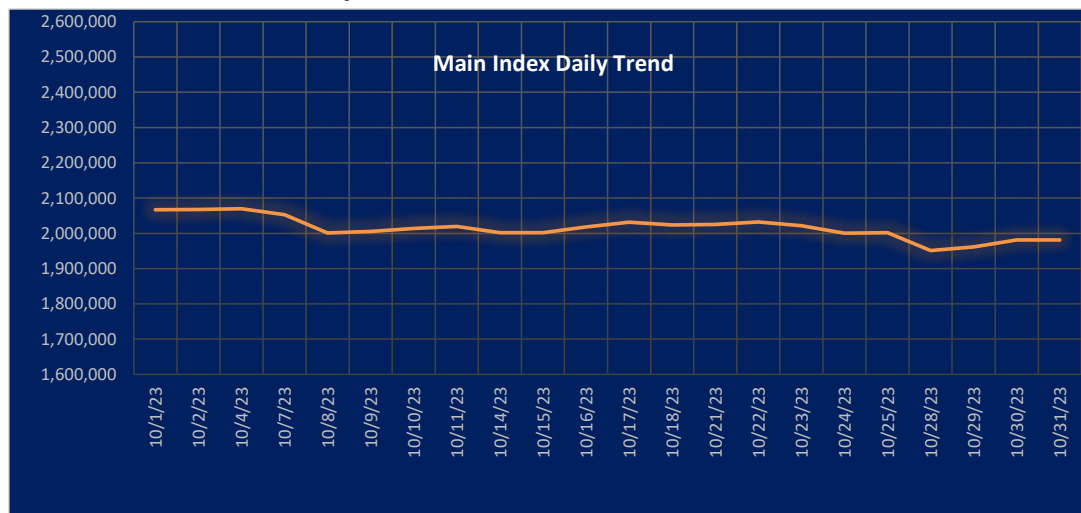
1. TSE Dividend & Price Index

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

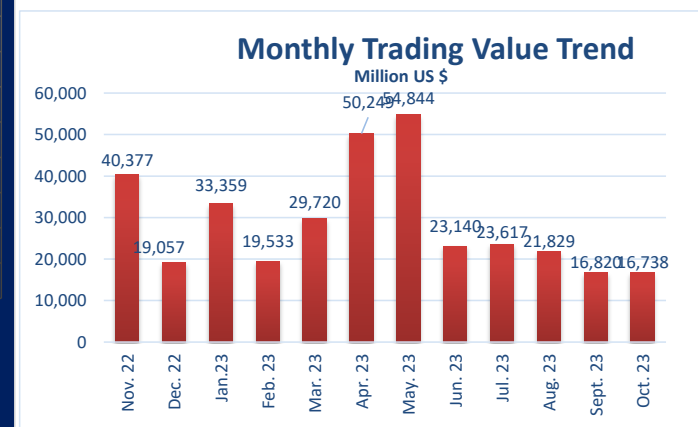


Equity Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity*(%)
Nov. 22	202,128	40,377	1,835	38.80
Dec. 22	183,206	19,057	953	16.32
Jan. 23	298,351	33,359	1,516	29.35
Feb. 23	182,398	19,533	1,149	14.57
Mar. 23	235,018	29,720	1,748	19.47
Apr. 23	335,242	50,249	2,956	27.65
May. 23	362,684	54,844	2,493	33.05
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
Total	2,627,984	349,281	17,697	---
Monthly Average	218,999	29,107	1,475	19.23**

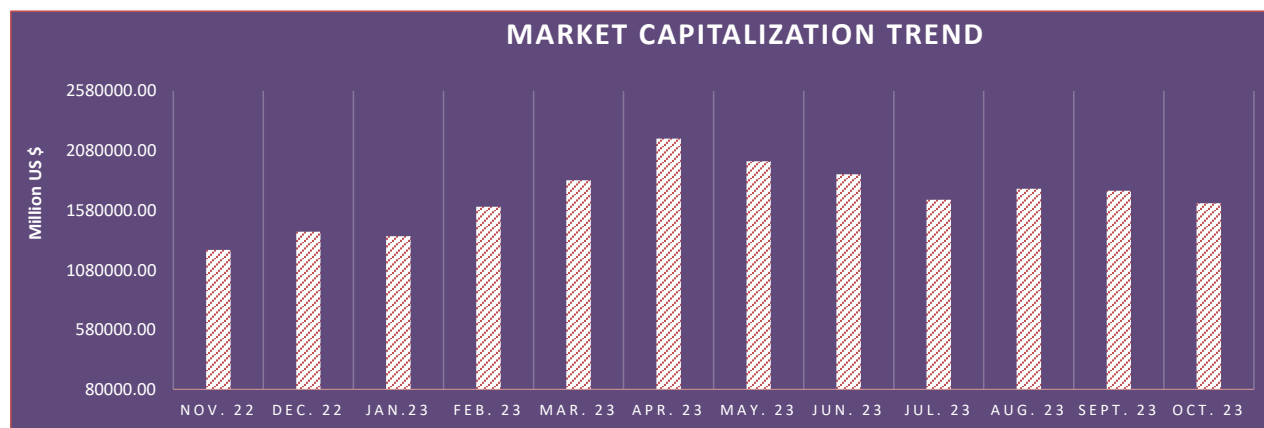
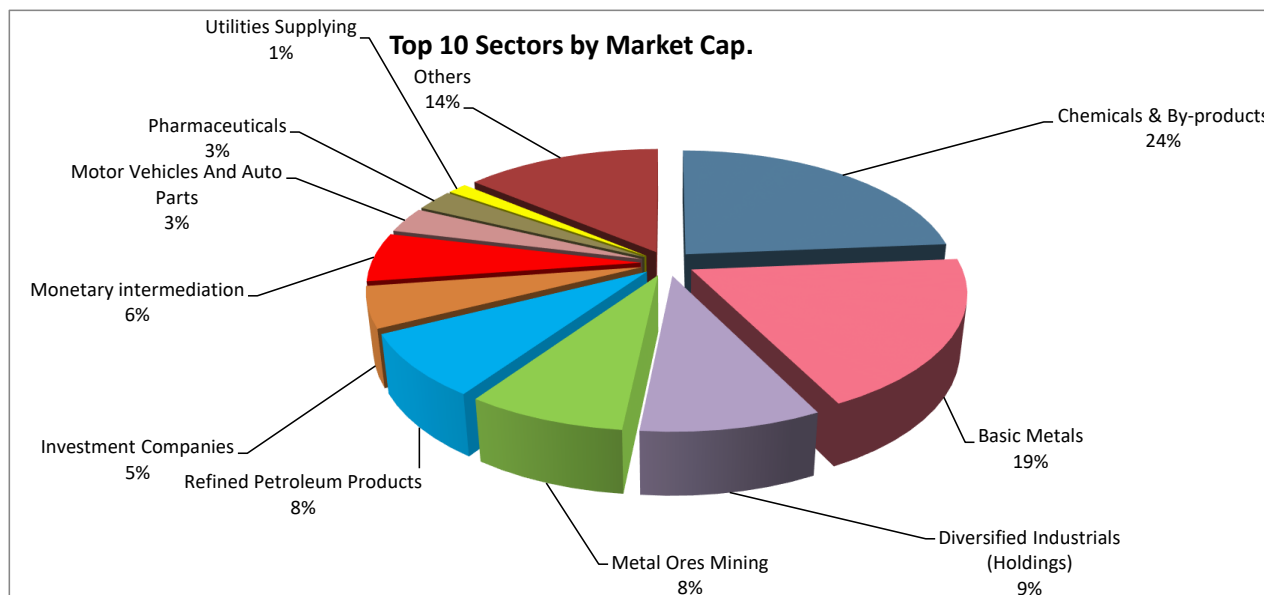
* Velocity = (Trading Value of Equity Market/Market Cap.)*12

** Geometric Mean of 12 Months



Overview of Market Cap (384 Companies and 40 Industries)

No.	Sector	Market Cap (Mil \$)	% of total MC
1	Chemicals & By-products	387,509	23.7
2	Basic Metals	311,366	19.0
3	Diversified Industrials (Holdings)	146,999	9.0
4	Metal Ores Mining	130,086	7.9
5	Refined Petroleum Products	130,252	8.0
6	Investment Companies	84,252	5.1
7	Monetary intermediation	101,245	6.2
8	Motor Vehicles And Auto Parts	53,083	3.2
9	Pharmaceuticals	43,934	2.7
10	Utilities Supplying	22,447	1.4
11	Cement, Lime & plaster	38,096	2.3
12	Financial Service	19,178	1.2
13	Telecommunications	20,098	1.2
14	Transportation and Storage	16,578	1.0
15	Food Products and Beverages except sugar	15,188	0.9
16	Technical & Engineering Services	14,957	0.9
17	Computer & Related Activities	18,532	1.1
18	Insurance & Pension funding Except Compulsory S	10,550	0.6
19	Real Estate And Construction	12,115	0.7
20	Electric Machinery & Apparatus	7,609	0.5
21	Machinery & Equipment	6,474	0.40
22	Agriculture	5,718	0.35
23	Other Non-metallic Mineral Products	7,374	0.45
24	Retail Trade, except of Motor Vehicles & Motorcyc	8,243	0.50
25	Sugar & Byproducts	4,385	0.27
26	Rubber & Plastic Products	4,999	0.31
27	Fabricated Metal Products except Machinery & E	3,679	0.22
28	Information & communication	2,171	0.13
29	Ceramic & Tiles	2,686	0.16
30	Financial leasing	2,008	0.12
31	Paper & By-products	1,115	0.07
32	Oil and Gas Extraction and Related Services Except	1,314	0.08
33	Tanning and Dressing of Leather	1,016	0.06
34	Radio, TV & Communication Equipment	632	0.04
35	Textiles	392	0.02
36	Coal & Lignite Mining	344	0.02
37	Publishing, Printing & Reproduction of Media	338	0.02
38	Wood & By-products	451	0.03
39	Hotels and restaurants	377	0.02
40	Other Mining	393	0.02





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Variables	Oct. 23	Sept. 23	Δ%
Number of Trades	5,710,668	6,327,596	-9.7
Volume (Mil Share)	149,057	131,559	13.3
Value (Mil \$)	16,737.67	16,820	-0.5

ETFs Market

Variables	Oct. 23	Sept. 23	Δ%
Number of Trades	1,279,042	1,335,473	-4.2
Volume (Mil Unit)	32,549	32,202	1.1
Value (Mil \$)	13,252.74	13,309	-0.4

Debt Market

Variables	Oct. 23	Sept. 23	Δ%
Number of Trades	1,047	583	79.6
Volume (Mil Certificate)	163.3	84.8	92.6
Value (Mil \$)	3,821	1,994	91.6

Futures Market (SSF & IBF)

Variables	Oct. 23	Sept. 23	Δ%
Number of Trades	130	127	2.4
Volume (Contract)	3,400	2,934	15.9
Notional Value (\$)	0	0	0.0

Option Market (SSO)

Variables	Oct. 23	Sept. 23	Δ%
Number of Trades	503,873	340,631	47.9
Volume (Contract)	128,863,948.0	77,639,367	66.0
Notional Value (\$)	7,501,480,493	7,009,951,963	7.0

Embedded Put Option

Variables	Oct. 23	Sept. 23	Δ%
Number of Trades	207	205	1.0
Volume (Contract)	5,840,639,074	3,850,098,486	51.7
Value (\$)	66,185,172	15,621,446	323.7

Total

Variables	Oct. 23	Sept. 23	Δ%
Number of Trades	7,494,967	8,004,615	-6.4
Volume (Mil Share, ...)	187,739	167,773	11.9
Value (Mil \$)	33,878	32,139	5.4

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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