



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

Monthly Bulletin

September 2020

Equity Market

Variables	Sept.20	Aug.20	Dec.19	Aug.20	Dec-19
TEDPIX [1]	1,503,427	1,728,035	377,012	-13.0	298.77
First Market	1,075,430	1,267,680	269,010	-15.2	299.77
Second Market	3,135,285	3,475,791	789,208	-9.8	297.27
Financial Index	1,904,202	2,373,429	446,255	-19.8	326.71
Industrial Index	1,339,596	1,522,499	338,692	-12.0	295.52
FFA TEDPIX [2]	1,991,944	2,348,815	445,735	-15.2	346.89
TEFIX 30 [3]	77,076	89,251	15,696	-13.6	391.06
Market Cap. (Mil \$)	1,351,791	1,547,702	327,199	-12.7	313.14
P/E [4]	31.09	36.65	8.03	---	---
Trading Days	22	20	23	10.0	-4.35
Trade No.	27,607,946	42,096,597	12,741,506	-34.4	116.68
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	0.0	0.00

1. TSE Dividend & Price Index

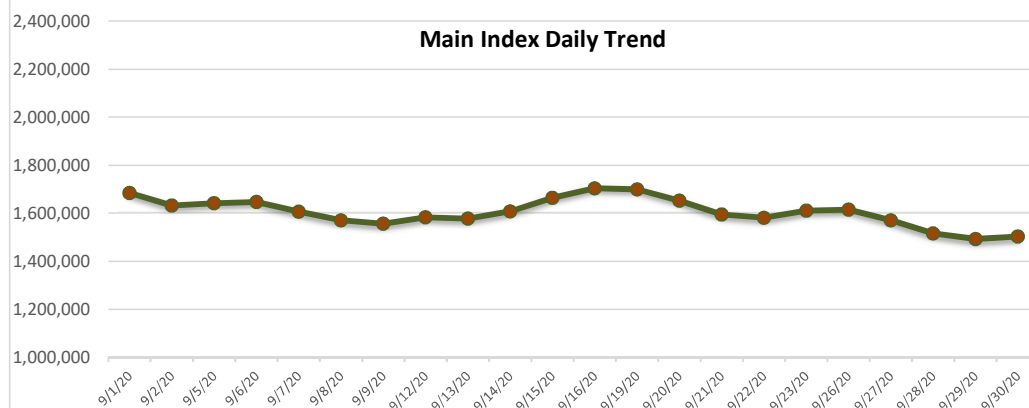
2. TSE Free float Adjusted TEDPIX

3. TSE blue chip index

4. From December 2018, P/E is calculated based on Trailing 12-Month P/E

5. www.cbi.ir

Main Index Daily Trend



Equity Turnover

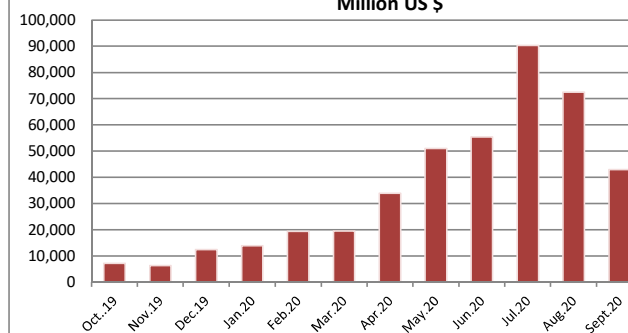
Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity*(%)
Oct..19	74,787	7,153	376	31.91
Nov.19	56,142	6,272	314	27.54
Dec.19	101,886	12,499	543	45.84
Jan.20	111,934	13,892	731	45.08
Feb.20	141,112	19,434	972	53.22
Mar.20	110,094	19,454	1,081	49.02
Apr.20	138,915	33,829	1,691	51.74
May.20	209,261	51,080	2,554	70.76
Jun.20	182,372	55,325	2,766	48.13
Jul.20	216,239	90,324	4,301	63.73
Aug.20	188,730	72,404	3,620	56.14
Sept.20	179,849	42,903	1,950	38.09
Total	1,711,321	424,569	20,900	---
Monthly Average	142,610	35,381	1,742	46.92**

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

** Geometric Mean of 12 Months

Monthly Trading ValueTrend

Million US \$





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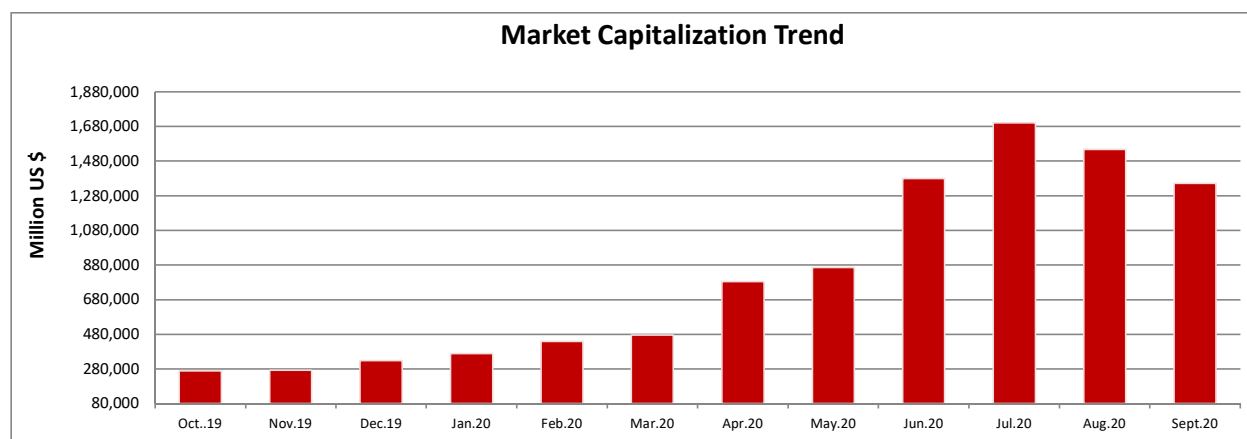
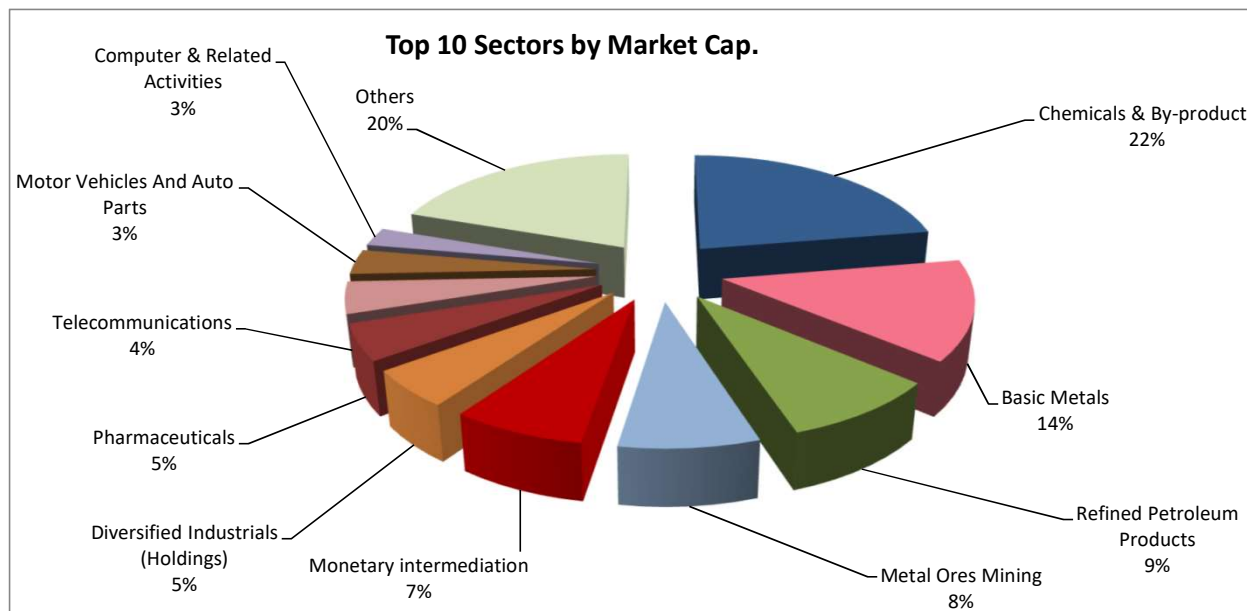
Overview of Market Cap (348 Companies and 40 Industries)

No.	Sector	Market Cap (Mil \$) Sept.20	% of total MC
1	Chemicals & By-products	63,192	22.4
2	Basic Metals	38,672	13.7
3	Refined Petroleum Products	25,051	8.9
4	Metal Ores Mining	21,592	7.6
5	Monetary intermediation	20,741	7.3
6	Diversified Industrials (Holdings)	14,377	5.1
7	Pharmaceuticals	13,964	4.9
8	Telecommunications	12,337	4.4
9	Motor Vehicles And Auto Parts	9,677	3.4
10	Computer & Related Activities	7,204	2.5
11	Technical & Engineering Services	7,095	2.5
12	Utilities Supplying	5,702	2.0
13	Cement, Lime & plaster	5,439	1.9
14	Investment Companies	5,402	1.9
15	Food Products and Beverages except sugar	4,299	1.5
16	Transportation and Storage	3,876	1.4
17	Financial Service	2,796	1.0
18	Electric Machinery & Apparatus	2,300	0.8
19	Machinery & Equipment	2,121	0.8
20	Real Estate And Construction	1,964	0.7
21	Other Non-metallic Mineral Products	1,810	0.64
22	Insurance & Pension funding Except Compulsory S	1,731	0.61
23	Sugar & Byproducts	1,590	0.56
24	Retail Trade, except of Motor Vehicles & Motorcy	1,548	0.55
25	Fabricated Metal Products except Machinery & Ec	1,177	0.42
26	Rubber & Plastic Products	1,086	0.38
27	Information & communication	974	0.34
28	Financial leasing	914	0.32
29	Agriculture	825	0.29
30	Oil and Gas Extraction and Related Services Excep	655	0.23
31	Ceramic & Tiles	562	0.20
32	Publishing, Printing & Reproduction of Media	424	0.15
33	Tanning and Dressing of Leather	410	0.14
34	Paper & By-products	298	0.11
35	Medical, Precision & Optical Instruments	222	0.08
36	Radio, TV & Communication Equipment	145	0.05
37	Wood & By-products	116	0.04
38	Textiles	90	0.03
39	Other Mining	85	0.03
40	Coal & Lignite Mining	80	0.03

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Variables	Sept.20	Aug.20	Δ%
Number of Trades	27,607,946	42,096,597	-34.4
Volume (Mil Share)	179,849	188,730	-4.7
Value (Mil \$)	42,903	72,404	-40.7

ETFs Market

Variables	Sept.20	Aug.20	Δ%
Number of Trades	2,114,884	1,142,317	85.1
Volume (Mil Unit)	10,981	7,671	43.2
Value (Mil \$)	6,091	2,817	116.2

Debt Market

Variables	Sept.20	Aug.20	Δ%
Number of Trades	2,107	978	115
Volume (Mil Certificate)	17.1	0.8	2,058.0
Value (Mil \$)	403	19	2,063.1

Futures Market (SSF & IBF)

Variables	Sept.20	Aug.20	Δ%
Number of Trades	0	74	-100.0
Volume (Contract)	8	76	-89.5
Notional Value (\$)	0	40,063	-100.0

Option Market (SSO)

Variables	Sept.20	Aug.20	Δ%
Number of Trades	43,028	25,208	70.7
Volume (Contract)	1,445,364	655,798	120.4
Value (\$)	14,559,292	109,029,579	-86.6

Embedded Put Option

Variables	Sept.20	Aug.20	Δ%
Number of Trades	0	0	---
Volume (Contract)	0	0	---
Value (\$)	0	0	---

Total

Variables	Sept.20	Aug.20	Δ%
Number of Trades	29,767,965	43,265,174	-31.2
Volume (Mil Share, ...)	1,636,220	852,275	92.0
Value (Mil \$)	49,411	75,349	-34.4

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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Floor: 2, No.: 3, W 13 St., Aminpour BLV., Saadatabad
 Zip code: 1998896613 Tehran, Iran
 Tel: 0098 21 26 74 11 81 – 26 74 11 91 Ext: 132
 www.tse.ir email: int@tse.ir