



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

Monthly Bulletin

September 2021

Equity Market

Variables	Sept.21	Aug.21	Dec.20	Aug.21	Dec-20
TEDPIX [1]	1,436,984	1,496,151	1,397,797	-4.0	2.80
First Market	1,073,490	1,138,239	1,017,719	-5.7	5.48
Second Market	2,829,486	2,881,840	2,844,255	-1.8	-0.52
Financial Index	1,556,418	1,701,022	1,971,734	-8.5	-21.06
Industrial Index	1,324,366	1,367,752	1,224,493	-3.2	8.16
FFA TEDPIX [2]	1,844,680	1,941,406	1,955,508	-5.0	-5.67
TEFIX 30 [3]	76,907	81,131	69,637	-5.2	10.44
Market Cap. (Mil \$)	1,374,891	1,427,595	1,319,300	-3.7	4.21
P/E [4]	9.61	10.00	21.49	---	---
Trading Days	20	19	22	5.3	-9.09
Trade No.	24,258,061	17,438,933	40,916,114	39.1	-40.71
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	0.0	0.00

1. TSE Dividend & Price Index

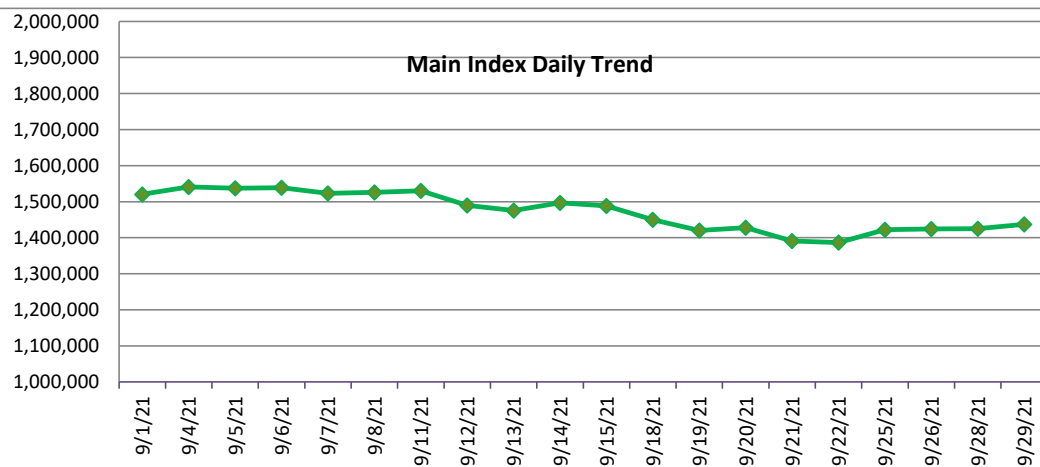
2. TSE Free float Adjusted TEDPIX

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

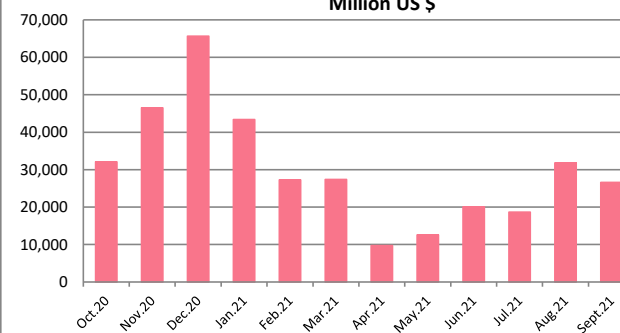
Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity* (%)
Oct.20	145,662	32,068	1,688	32.48
Nov.20	231,895	46,498	2,214	40.83
Dec.20	257,193	65,651	2,984	59.71
Jan.21	185,101	43,388	2,066	39.46
Feb.21	153,616	27,253	1,434	28.99
Mar.21	169,492	27,387	1,611	26.70
Apr.21	57,535	9,719	486	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
Total	1,894,014	361,670	18,160	---
Monthly Average	157,835	30,139	1,513	25.43**

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

** Geometric Mean of 12 Months

Monthly Trading ValueTrend

Million US \$





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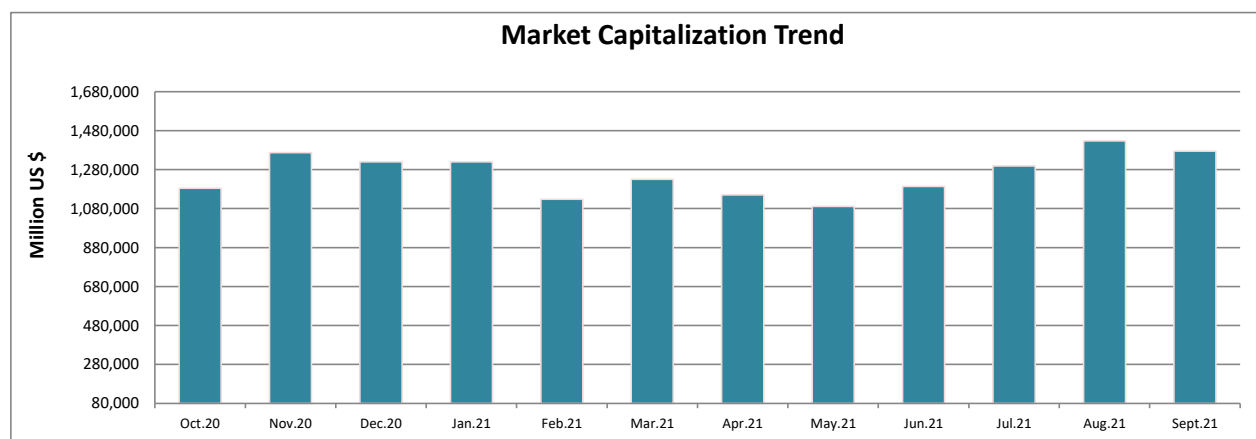
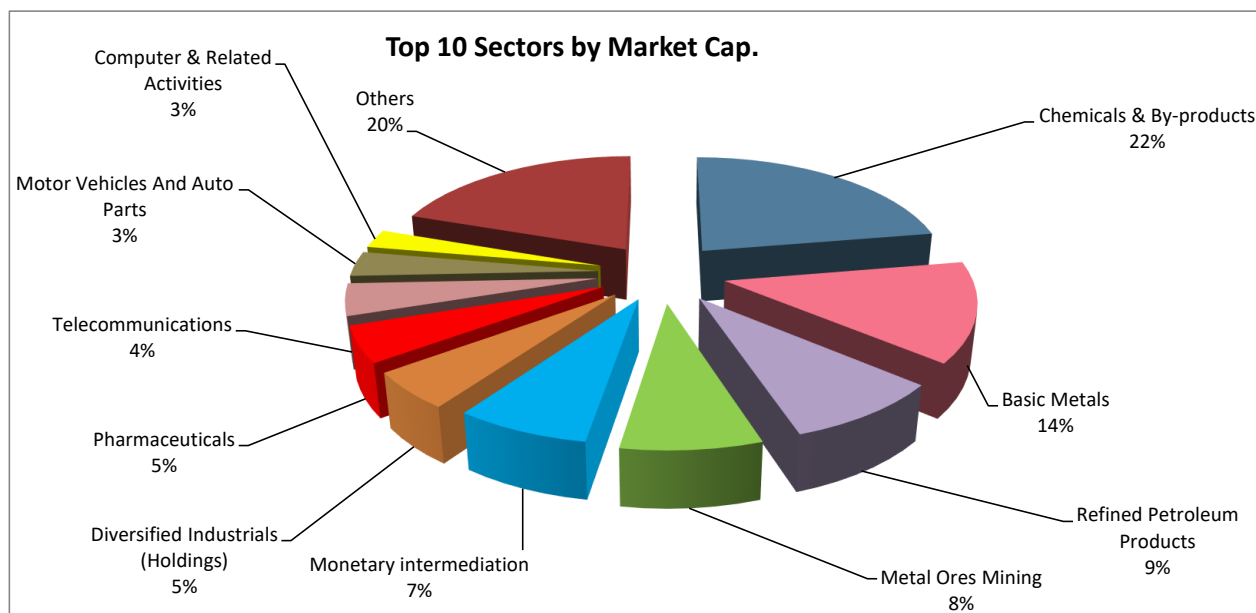
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Overview of Market Cap (379 Companies and 40 Industries)

No.	Sector	Market Cap (Mil \$) Sept.21	% 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 & Ed	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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Equity Market

Variables	Sept.21	Aug.21	Δ%
Number of Trades	24,258,061	17,438,933	39.1
Volume (Mil Share)	153,696	188,911	-18.6
Value (Mil \$)	26,599	31,808	-16.4

ETFs Market

Variables	Sept.21	Aug.21	Δ%
Number of Trades	1,814,504	1,807,389	0.4
Volume (Mil Unit)	18,452	15,812	16.7
Value (Mil \$)	7,529	7,277	3.5

Debt Market

Variables	Sept.21	Aug.21	Δ%
Number of Trades	1,171	565	107
Volume (Mil Certificate)	21.7	33.9	-35.8
Value (Mil \$)	510	792	-35.6

Futures Market (SSF & IBF)

Variables	Sept.21	Aug.21	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.21	Aug.21	Δ%
Number of Trades	109,950	85,752	28.2
Volume (Contract)	4,715,819	3,335,475	41.4
Value (\$)	22,519,308	25,420,393	-11.4

Embedded Put Option

Variables	Sept.21	Aug.21	Δ%
Number of Trades	0	0	---
Volume (Contract)	0	0	---
Value (\$)	0	0	---

Total

Variables	Sept.21	Aug.21	Δ%
Number of Trades	26,183,686	19,332,713	35.4
Volume (Mil Share, ...)	4,887,997	3,540,307	38.1
Value (Mil \$)	34,661	39,902	-13.1

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

