



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

Monthly Bulletin

September 2022

Equity Market

% Change

Variables	Sept. 22	Aug. 22	Dec. 21	Aug. 22	Dec. 21
TEDPIX [1]	1,346,563	1,439,396	1,397,311	(6.45)	(3.63)
First Market	1,000,307	1,078,698	1,067,691	(7.27)	(6.31)
Second Market	2,667,483	2,823,043	2,676,610	(5.51)	(0.34)
Financial Index	1,421,515	1,515,118	1,460,592	(6.18)	(2.68)
Industrial Index	1,245,642	1,332,169	1,295,175	(6.50)	(3.82)
FFA TEDPIX [2]	1,726,005	1,835,794	1,781,856	(5.98)	(3.13)
TEFIX 30 [3]	73,694	79,538	76,459	(7.35)	(3.62)
Market Cap. (Mil \$)	1,207,945	1,291,696	1,335,322	(6.48)	(9.54)
P/E [4]	6.59	7.72	8.50	(14.64)	(22.47)
Trading Days	17	21	21	(19.05)	(19.05)
Trade No.	3,877,197	5,823,304	6,934,782	(33.42)	(44.09)
Exchange rate: \$ 1 = IRR [5]	42,000	42,000	42,000	0.00	0.00

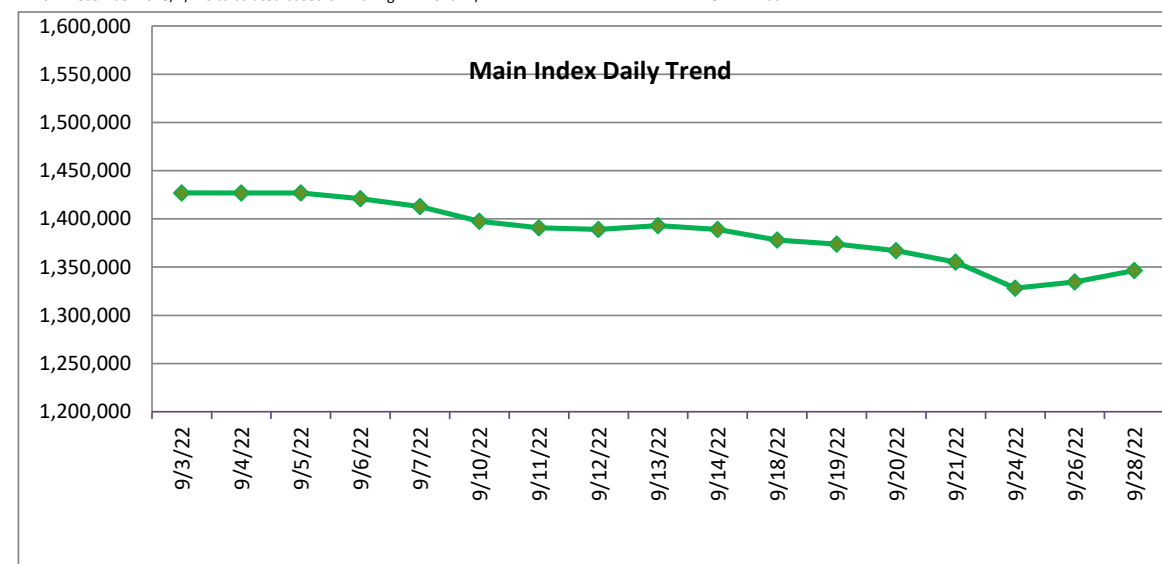
1. TSE Dividend & Price Index

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

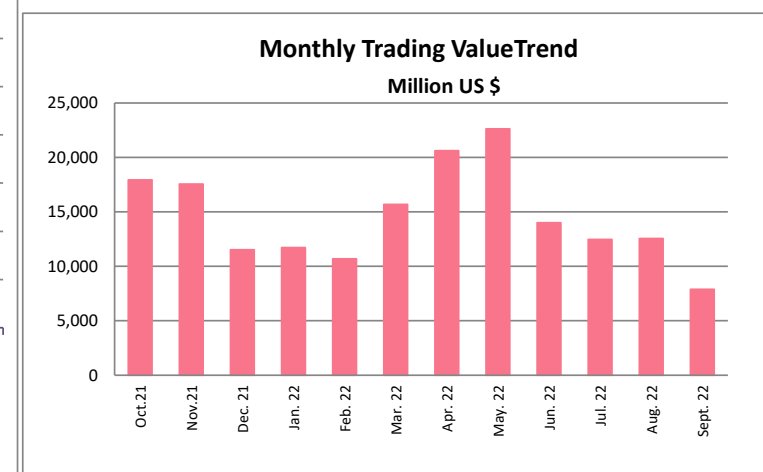


Equity Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity* (%)
Oct. 21	102,235	17,940	897	16.78
Nov. 21	114,114	17,557	798	16.31
Dec. 21	102,166	11,525	549	10.36
Jan. 22	101,755	11,723	510	11.41
Feb. 22	92,584	10,692	563	10.51
Mar. 22	138,598	15,687	923	15.42
Apr. 22	190,724	20,621	1,085	20.27
May. 22	191,061	22,626	1,077	22.24
Jun. 22	109,985	14,007	737	11.81
Jul. 22	105,255	12,471	624	11.56
Aug. 22	154,470	12,558	598	11.67
Sept. 22	66,749	7,891	464	7.84
Total	1,469,696	175,299	8,825	---
Monthly Average	122,475	14,608	735	13.26**

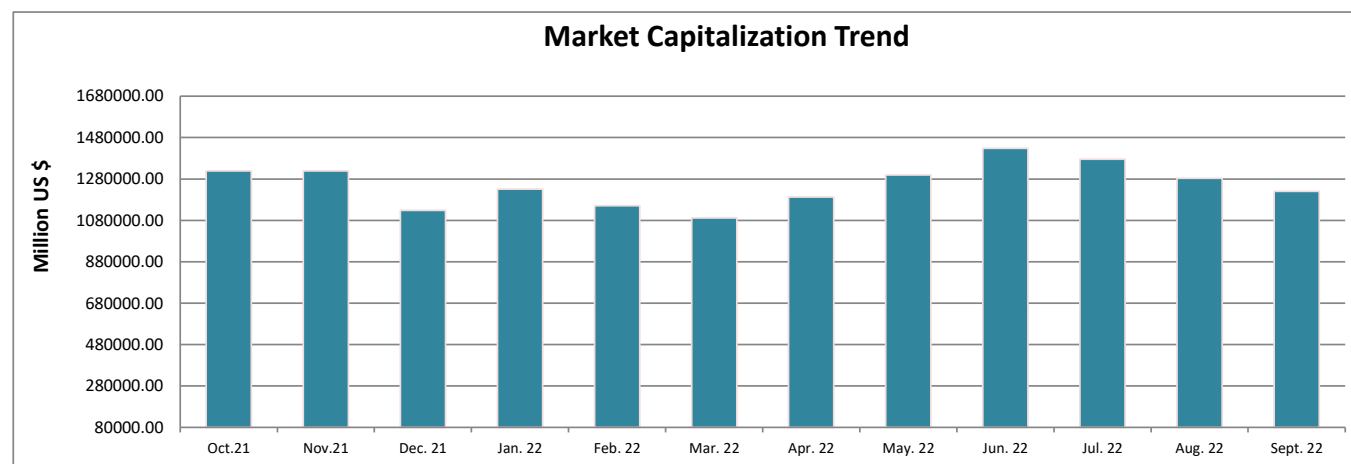
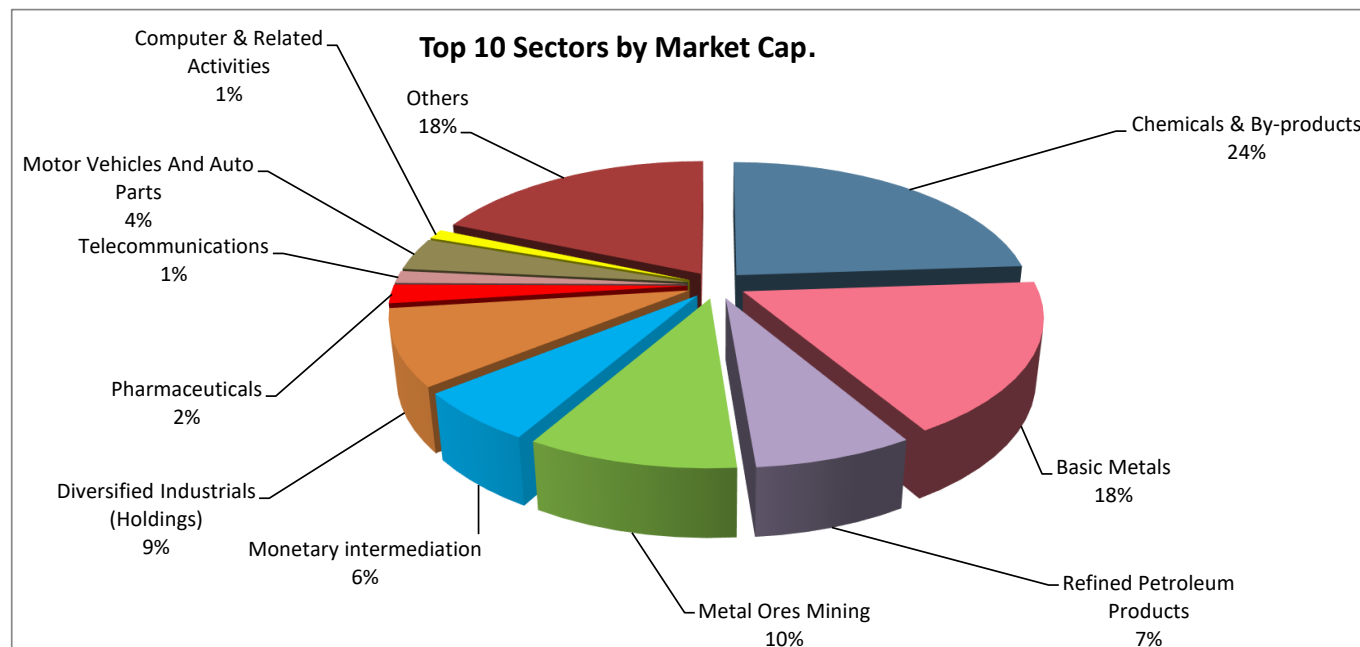
* Velocity = (Trading Value of Equity Market/Market Cap.) * 12

** Geometric Mean of 12 Months



Overview of Market Cap (379 Companies and 39 Industries)

No.	Sector	Market Cap (Mill \$)	% of total MC
1	Chemicals & By-products	288,568	23.9
2	Basic Metals	212,423	17.6
3	Refined Petroleum Products	87,773	7.3
4	Metal Ores Mining	115,923	9.6
5	Monetary intermediation	70,694	5.9
6	Diversified Industrials (Holdings)	106,176	8.8
7	Pharmaceuticals	26,259	2.2
8	Telecommunications	17,402	1.4
9	Motor Vehicles And Auto Parts	45,684	3.8
10	Computer & Related Activities	13,679	1.1
11	Technical & Engineering Services	14,076	1.2
12	Utilities Supplying	22,570	1.9
13	Cement, Lime & plaster	18,472	1.5
14	Investment Companies	72,610	6.0
15	Food Products and Beverages except sugar	13,205	1.1
16	Transportation and Storage	13,181	1.1
17	Financial Service	18,638	1.5
18	Electric Machinery & Apparatus	4,921	0.4
19	Machinery & Equipment	4,018	0.3
20	Real Estate And Construction	5,647	0.5
21	Other Non-metallic Mineral Products	4,138	0.34
22	Insurance & Pension funding Except Compulsory S	5,716	0.47
23	Sugar & Byproducts	2,770	0.23
24	Retail Trade, except of Motor Vehicles & Motorcyc	4,319	0.36
25	Fabricated Metal Products except Machinery & Eq	2,014	0.17
26	Rubber & Plastic Products	2,328	0.19
27	Information & communication	2,945	0.24
28	Financial leasing	1,546	0.13
29	Agriculture	4,564	0.38
30	Oil and Gas Extraction and Related Services Except	803	0.07
31	Ceramic & Tiles	1,775	0.15
32	Publishing, Printing & Reproduction of Media	200	0.02
33	Tanning and Dressing of Leather	667	0.06
34	Paper & By-products	797	0.07
35	Radio, TV & Communication Equipment	534	0.04
36	Wood & By-products	211	0.02
37	Textiles	230	0.02
38	Other Mining	132	0.01
39	Coal & Lignite Mining	334	0.03





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Variables	Sept. 22	Jan. 22	Δ%
Number of Trades	3,877,197	6,374,743	-39.2
Volume (Mil Share)	66,749	101,755	-34.4
Value (Mil \$)	7,891	11,723	-32.7

ETFs Market

Variables	Sept. 22	Jan. 22	Δ%
Number of Trades	646,074	1,329,336	-51.4
Volume (Mil Unit)	18,959	17,711	7.0
Value (Mil \$)	6,252	6,497	-3.8

Debt Market

Variables	Sept. 22	Jan. 22	Δ%
Number of Trades	2,649	1,194	121.9
Volume (Mil Certificate)	112.0	35.2	218.0
Value (Mil \$)	2,514	812	209.8

Futures Market (SSF & IBF)

Variables	Sept. 22	Jan. 22	Δ%
Number of Trades	0	0	0.0
Volume (Contract)	0	0	0.0
Notional Value (\$)	0	0	0.0

Option Market (SSO)

Variables	Sept. 22	Jan. 22	Δ%
Number of Trades	82,474	118,003	-30.1
Volume (Contract)	16,679,629.0	4,659,721.0	258.0
Notional Value (\$)	949,974,371	288,299,330	229.5

Embedded Put Option

Variables	Sept. 22	Jan. 22	Δ%
Number of Trades	162	6,133	-97.4
Volume (Contract)	55,239,470	596,470,888	-90.7
Value (\$)	1,610,410	9,708,003	-83.4

Total

Variables	Sept. 22	Jan. 22	Δ%
Number of Trades	4,608,556	7,829,409	-41.1
Volume (Mil Share, ...)	85,892	120,102	-28.5
Value (Mil \$)	16,659	19,042	-12.5

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

Tehran Stock Exchange

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