



بورس تهران
Tehran Securities
Exchange

TSE Market Summary

www.tse.ir

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June 2024

Monthly Bulletin

Equity Market

% Change

Variables	June. 24	May. 24	Dec. 23	May. 24	Dec. 23
TEDPIX [1]	2,096,024	2,086,080	2,176,103	0.48	(3.68)
First Market	1,635,407	1,619,959	1,646,456	0.95	(0.67)
Second Market	3,918,451	3,922,341	4,218,869	(0.10)	(7.12)
Financial Index	1,815,829	1,775,977	1,944,492	2.24	(6.62)
Industrial Index	1,997,961	1,994,024	2,064,482	0.20	(3.22)
FFA TEDPIX [2]	2,709,342	2,687,186	2,783,457	0.82	(2.66)
TEFIX 30 [3]	129,679	128,470	130,961	0.94	(0.98)
Market Cap. (Mil \$)	179,669	193,803	1,810,137	(7.29)	(90.07)
P/E [4]	6.84	6.95	10	(1.58)	(31.12)
Trading Days	18	18	21	0.00	(14.29)
Trade No.	2,801,483	3,842,829	8,486,976	(27.10)	(66.99)
*** Exchange rate: \$ 1 = IRR [5]	394,587	369,959	42,000	6.66	839.49

1. TSE Dividend & Price Index

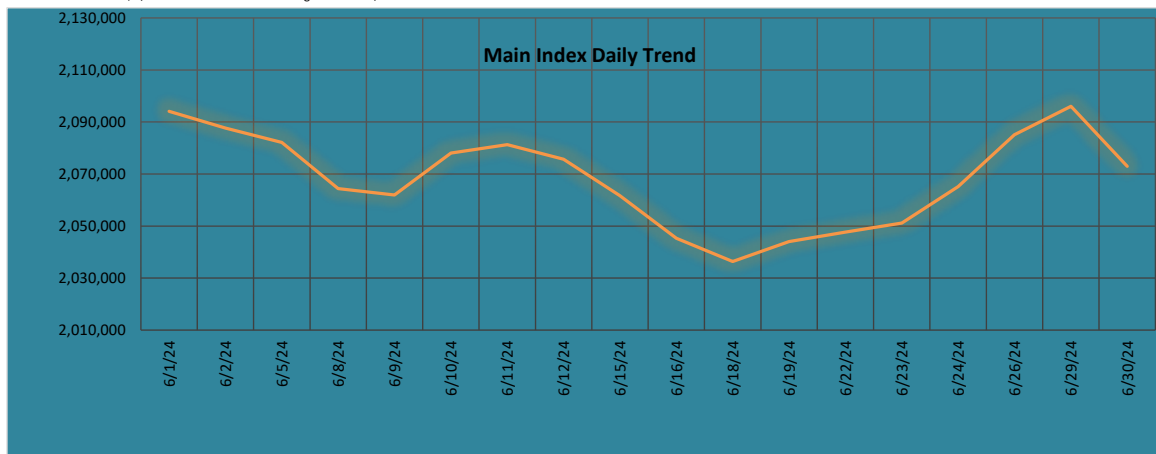
2. TSE Free float Adjusted TEDPIX

3. TSE blue chip index

***Due to a recent update on US. Dollar exchange rate by The Central Bank of Iran, from 29 May 2024 onwards, total trading value is calculated with the new rate.

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

5. www.cbi.ir

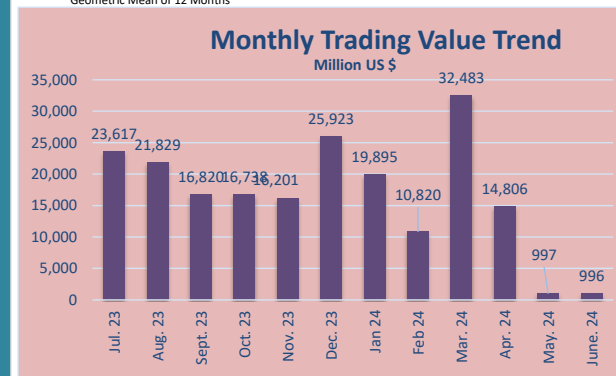


Equity Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity*(%)
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
Nov. 23	133,376	16,201	771	11.41
Dec. 23	213,791	25,923	1,234	17.19
Jan 24	148,148	19,895	865	13.69
Feb 24	89,199	10,820	601	7.64
Mar. 24	233,975	32,483	1,805	20.87
Apr. 24	154,469	14,806	740	9.51
May. 24	89,832	997	55	6.17
June. 24	124,173	996	55	6.65
Total	1,839,727	201,125	9,889	---
Monthly Average	153,311	16,760	824	11.61**

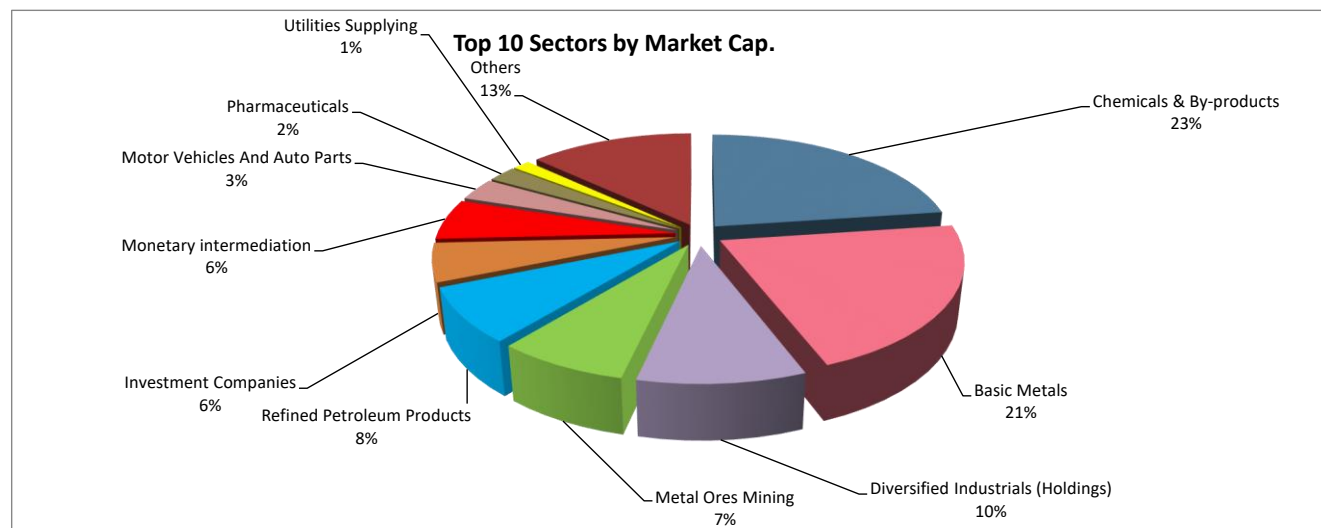
* Velocity = (Trading Value of Equity Market/Market Cap.)*12

** Geometric Mean of 12 Months



Overview of Market Cap (387 Companies and 40 Industries)

No.	Sector	Market Cap (Mill \$)	% of total MC
1	Chemicals & By-products	40,998	22.8
2	Basic Metals	38,316	21.3
3	Diversified Industrials (Holdings)	16,950	9.4
4	Metal Ores Mining	13,307	7.4
5	Refined Petroleum Products	13,943	7.8
6	Investment Companies	9,808	5.5
7	Monetary intermediation	10,446	5.8
8	Motor Vehicles And Auto Parts	5,779	3.2
9	Pharmaceuticals	4,093	2.3
10	Utilities Supplying	2,530	1.4
11	Cement, Lime & plaster	4,235	2.4
12	Financial Service	1,600	0.9
13	Telecommunications	1,971	1.1
14	Transportation and Storage	1,928	1.1
15	Food Products and Beverages except sugar	1,548	0.9
16	Technical & Engineering Services	1,534	0.9
17	Computer & Related Activities	1,922	1.1
18	Insurance & Pension funding Except Compulsory S	1,190	0.7
19	Real Estate And Construction	1,376	0.8
20	Electric Machinery & Apparatus	724	0.4
21	Machinery & Equipment	737	0.41
22	Agriculture	514	0.29
23	Other Non-metallic Mineral Products	601	0.33
24	Retail Trade, except of Motor Vehicles & Motorcycl	951	0.53
25	Sugar & Byproducts	423	0.24
26	Rubber & Plastic Products	652	0.36
27	Fabricated Metal Products except Machinery & Eq	315	0.18
28	Information & communication	191	0.11
29	Ceramic & Tiles	250	0.14
30	Financial leasing	197	0.11
31	Paper & By-products	90	0.05
32	Oil and Gas Extraction and Related Services Except	140	0.08
33	Tanning and Dressing of Leather	122	0.07
34	Radio, TV & Communication Equipment	64	0.04
35	Textiles	44	0.02
36	Coal & Lignite Mining	24	0.01
37	Publishing, Printing & Reproduction of Media	38	0.02
38	Wood & By-products	27	0.01
39	Hotels and restaurants	37	0.02
40	Other Mining	53	0.03



Equity Market

Variables	June. 24	May. 24	Δ%
Number of Trades	2,801,483	3,842,829	-27.1
Volume (Mil Share)	124,173	89,832	38.2
Value (Mil \$)	995.69	997	-0.1

ETFs Market

Variables	June. 24	May. 24	Δ%
Number of Trades	1,141,072	1,273,826	-10.4
Volume (Mil Unit)	36,401	32,116	13.3
Value (Mil \$)	1,743.01	1,650	5.6

Debt Market

Variables	June. 24	May. 24	Δ%
Number of Trades	885	1,428	-38.0
Volume (Mil Certificate)	78.9	177.7	-55.6
Value (Mil \$)	189	473	-60.0

Futures Market (SSF & IBF)

Variables	June. 24	May. 24	Δ%
Number of Trades	55	130	-57.7
Volume (Contract)	4,159	7,197	-42.2
Notional Value (\$)	0	0	0.0

Option Market (SSO)

Variables	June. 24	May. 24	Δ%
Number of Trades	777,234	725,261	7.2
Volume (Contract)	155,825,709.0	169,736,809	-8.2
Notional Value (\$)	1,608,225,218	795,812,461	102.1

Embedded Put Option

Variables	June. 24	May. 24	Δ%
Number of Trades	7	8,423	-99.9
Volume (Contract)	711,500,000	2,167,992,919	-67.2
Value (\$)	257,890	7,707	3,246.3

Professional Investment Market

Variables	June. 24	May. 24	Δ%
Number of Trades	10,359	19,077	-45.7
Volume (Contract)	560.6	1,387	-59.6
Value (\$)	2	6	-63.2

Total

Variables	June. 24	May. 24	Δ%
Number of Trades	4,731,095	5,870,974	-19.4
Volume (Mil Share, ...)	162,081	125,851	28.8
Value (Mil \$)	2,930.3	3,126	-6.3

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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