



Tehran Stock Exchange

## TSE Market Summary

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## Monthly Bulletin

September 2017

### Market Overview

### % Change

| Variables                            | Sept.17   | Aug.17  | Dec.16    | Aug.17 | Dec-16 |
|--------------------------------------|-----------|---------|-----------|--------|--------|
| <b>TEDPIX [1]</b>                    | 85,819    | 83,273  | 79,487    | 3.1    | 7.97   |
| <b>First Market</b>                  | 59,506    | 58,641  | 56,551    | 1.5    | 5.23   |
| <b>Second Market</b>                 | 190,416   | 179,918 | 168,429   | 5.8    | 13.05  |
| <b>Financial Index</b>               | 130,107   | 129,229 | 149,633   | 0.7    | -13.05 |
| <b>Industrial Index</b>              | 74,770    | 72,309  | 66,947    | 3.4    | 11.69  |
| <b>FFA TEDPIX [2]</b>                | 93,358    | 91,773  | 87,618    | 1.7    | 6.55   |
| <b>TEFIX 30 [3]</b>                  | 3,504     | 3,401   | 3,257     | 3.0    | 7.59   |
| <b>Market Cap. (Mil \$)</b>          | 100,350   | 98,881  | 103,398   | 1.5    | -2.95  |
| <b>P/E</b>                           | 6.92      | 6.74    | 7.46      | ---    | ---    |
| <b>Trading Days</b>                  | 16        | 16      | 20        | 0.0    | -20.00 |
| <b>Trade No.</b>                     | 1,187,297 | 985,846 | 1,016,623 | 20.4   | 16.79  |
| <b>Exchange rate: \$ 1 = IRR [4]</b> | 33,805    | 33,208  | 32,375    | 1.8    | 4.42   |

1. TSE Dividend & Price Index

2. TSE Free float Adjusted TEDPIX

3. TSE blue chip index

4. [www.cbi.ir](http://www.cbi.ir)

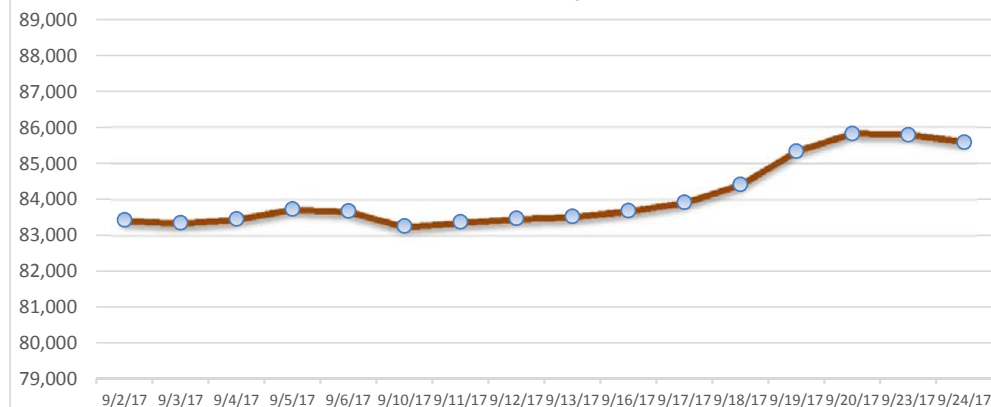
\* Velocity = (Value of Equity Market/Market Cap.)\*12

\*\* Geometric Mean of 12 Months

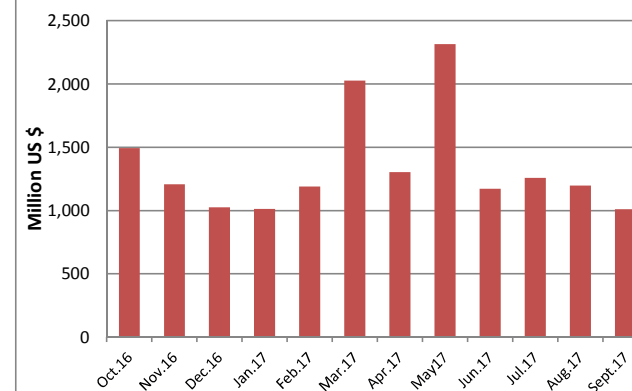
### Overview of Turnover

| Month                  | Shares (Mil) | Turnover (Mil \$) | Daily Average (Mil \$) | Velocity* |
|------------------------|--------------|-------------------|------------------------|-----------|
| <b>Oct.16</b>          | 24,151       | 1,492             | 71                     | 16.93     |
| <b>Nov.16</b>          | 16,749       | 1,208             | 64                     | 13.85     |
| <b>Dec.16</b>          | 18,391       | 1,027             | 51                     | 11.91     |
| <b>Jan.17</b>          | 20,742       | 1,014             | 48                     | 12.05     |
| <b>Feb.17</b>          | 18,332       | 1,190             | 60                     | 14.21     |
| <b>Mar.17</b>          | 28,211       | 2,027             | 119                    | 24.38     |
| <b>Apr.17</b>          | 20,472       | 1,303             | 77                     | 15.23     |
| <b>May17</b>           | 30,826       | 2,314             | 136                    | 27.35     |
| <b>Jun.17</b>          | 16,830       | 1,173             | 73                     | 14.28     |
| <b>Jul.17</b>          | 16,091       | 1,258             | 79                     | 15.24     |
| <b>Aug.17</b>          | 17,735       | 1,198             | 75                     | 14.53     |
| <b>Sept.17</b>         | 14,807       | 1,011             | 63                     | 12.09     |
| <b>Total</b>           | 243,337      | 16,214            | 916                    | ---       |
| <b>Monthly Average</b> | 20,278       | 1,351             | 76                     | 15.46**   |

### Main Index Daily Trend



### Monthly Trading Value Trend





Tehran Stock Exchange

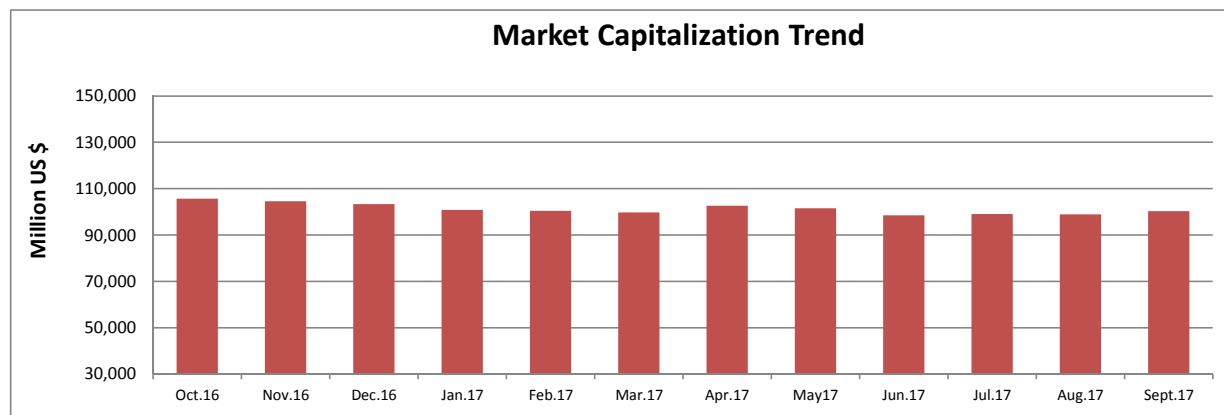
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### Overview of Market Cap ( 326 Companies and 38 Industries)

| No. | Sector                                             | Market Cap (Mil \$) Sept.17 | % of total MC |
|-----|----------------------------------------------------|-----------------------------|---------------|
| 1   | Chemicals & By-products                            | 20,222                      | 20.1          |
| 2   | Basic Metals                                       | 11,464                      | 11.4          |
| 3   | Monetary intermediation                            | 8,943                       | 8.9           |
| 4   | Telecommunications                                 | 8,745                       | 8.7           |
| 5   | Refined Petroleum Products                         | 7,437                       | 7.4           |
| 6   | Metal Ores Mining                                  | 6,191                       | 6.2           |
| 7   | Diversified Industrials (Holdings)                 | 5,942                       | 5.9           |
| 8   | Motor Vehicles And Auto Parts                      | 4,822                       | 4.8           |
| 9   | Computer & Related Activities                      | 4,196                       | 4.2           |
| 10  | Pharmaceuticals                                    | 3,778                       | 3.8           |
| 11  | Utilities Supplying                                | 2,710                       | 2.7           |
| 12  | Investment Companies                               | 2,349                       | 2.3           |
| 13  | Transportation and Storage                         | 2,234                       | 2.2           |
| 14  | Technical & Engineering Services                   | 2,086                       | 2.1           |
| 15  | Cement, Lime & plaster                             | 1,796                       | 1.8           |
| 16  | Food Products and Beverages except sugar           | 1,259                       | 1.3           |
| 17  | Electric Machinery & Apparatus                     | 915                         | 0.9           |
| 18  | Insurance & Pension funding Except Compulsory S    | 716                         | 0.7           |
| 19  | Real Estate And Construction                       | 715                         | 0.7           |
| 20  | Fabricated Metal Products except Machinery & Ed    | 601                         | 0.6           |
| 21  | Machinery & Equipment                              | 500                         | 0.50          |
| 22  | Rubber & Plastic Products                          | 455                         | 0.45          |
| 23  | Sugar & Byproducts                                 | 419                         | 0.42          |
| 24  | Financial leasing                                  | 370                         | 0.37          |
| 25  | Other Non-metallic Mineral Products                | 366                         | 0.37          |
| 26  | Medical, Precision & Optical Instruments           | 276                         | 0.27          |
| 27  | Oil and Gas Extraction and Related Services Except | 188                         | 0.19          |
| 28  | Ceramic & Tiles                                    | 154                         | 0.15          |
| 29  | Financial Service                                  | 136                         | 0.14          |
| 30  | Tanning and Dressing of Leather                    | 104                         | 0.10          |
| 31  | Publishing, Printing & Reproduction of Media       | 70                          | 0.07          |
| 32  | Paper & By-products                                | 56                          | 0.06          |
| 33  | Radio, TV & Communication Equipment                | 39                          | 0.04          |
| 34  | Textiles                                           | 37                          | 0.04          |
| 35  | Agriculture                                        | 21                          | 0.02          |
| 36  | Wood & By-products                                 | 20                          | 0.02          |
| 37  | Other Mining                                       | 17                          | 0.02          |
| 38  | Coal & Lignite Mining                              | 13                          | 0.01          |





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### ETFs Market

| Variables                 | Sept.17 | Aug.17 | Δ%    |
|---------------------------|---------|--------|-------|
| <b>No. of Trade</b>       | 8,305   | 5,151  | 61.2  |
| <b>Volume (Mil Units)</b> | 266     | 119    | 123.4 |
| <b>Value (Mil \$)</b>     | 81      | 38     | 110.0 |

### Debt Market

| Variables                        | Sept.17 | Aug.17 | Δ%   |
|----------------------------------|---------|--------|------|
| <b>No. of Trade</b>              | 1,954   | 1,982  | -1.4 |
| <b>Volume (Mil Certificates)</b> | 7.9     | 5.8    | 36.4 |
| <b>Value (Mil \$)</b>            | 235     | 176    | 33.9 |

### Futures Market

| Variables                   | Sept.17 | Aug.17 | Δ%  |
|-----------------------------|---------|--------|-----|
| <b>Traded Contracts</b>     | 0       | 0      | --- |
| <b>Open Interest</b>        | 0       | 0      | --- |
| <b>Notional Value (USD)</b> | 0       | 0      | --- |

### Option Market

| Variables                    | Sept.17       | Aug.17      | Δ%    |
|------------------------------|---------------|-------------|-------|
| <b>No. of Trade</b>          | 112           | 306         | -63.4 |
| <b>Volume (Certificates)</b> | 1,684,914,050 | 608,529,879 | 176.9 |
| <b>Value (USD)</b>           | 1,661,707     | 363,264     | 357.4 |

### 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

### Tradable securities

1. Equities
2. Rights
3. Debt Securities (Islamic Participation Papers, Sukuks, CDs)
4. Futures Contracts
5. Option Contracts
6. ETFs

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