



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

Monthly Bulletin

September 2016

Market Overview

% Change

Variables	Sept.16	Aug.16	Dec.15	Aug. 16	Dec-15
TEDPIX [1]	77,300	77,168	61,691	0.2	25.30
First Market	53,837	54,263	42,301	-0.8	27.27
Second Market	170,549	167,210	139,985	2.0	21.83
Financial Index	154,883	156,839	128,782	-1.2	20.27
Industrial Index	64,368	64,085	50,957	0.4	26.32
FFA TEDPIX [2]	85,985	85,899	67,656	0.1	27.09
TEFIX 30 [3]	3,124	3,155	2,582	-1.0	20.99
Market Cap. (Mil \$)	101,828	102,156	88,538	-0.3	15.01
P/E	7.28	7.26	5.70	---	---
Trading Days	18	22	20	-18.2	-10.00
Trade No.	931,809	1,394,722	588,580	-33.2	58.31
Exchange rate: \$ 1 = IRR [4]	31,461	31,253	30,130	0.7	4.42

1. TSE Dividend & Price Index

2. TSE Free float Adjusted TEDPIX

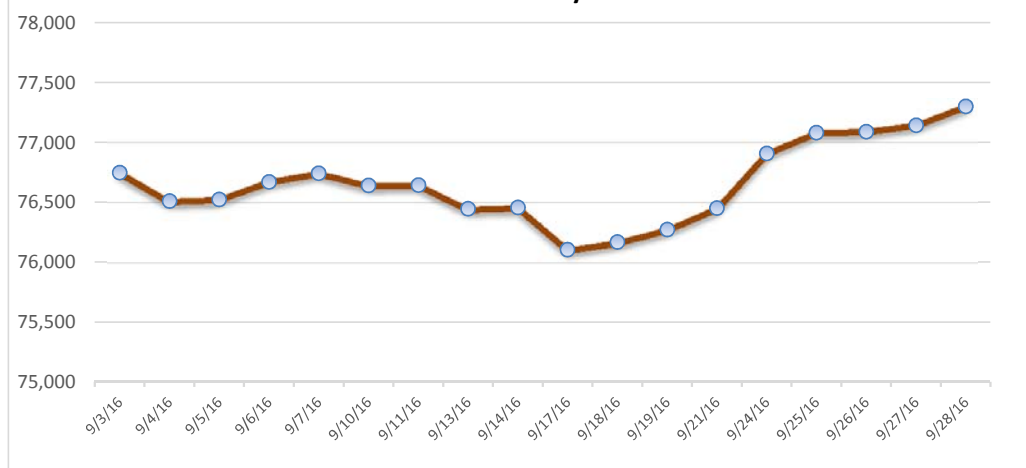
3. TSE blue chip index

4. www.cbi.ir

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

** Geometric Mean of 12 Months

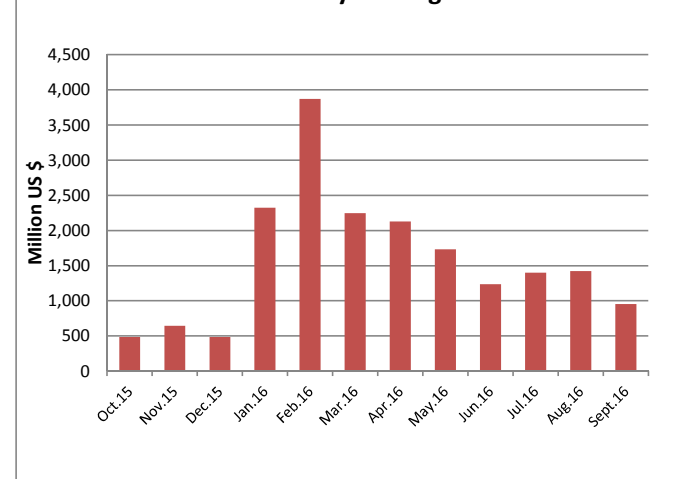
Main Index Daily Trend



Overview of Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity*
Oct.15	8,005	488	24	6.44
Nov.15	10,439	643	29	8.57
Dec.15	8,568	485	24	6.58
Jan.16	34,502	2,323	106	27.62
Feb.16	51,486	3,873	184	41.85
Mar.16	27,474	2,246	140	23.19
Apr.16	26,589	2,129	133	22.77
May.16	23,279	1,732	79	19.33
Jun.16	18,027	1,235	56	14.50
Jul.16	18,378	1,399	70	16.33
Aug.16	21,690	1,422	65	16.71
Sept.16	15,011	954	53	11.25
Total	263,450	18,928	964	---
Monthly Average	21,954	1,577	80	15.49**

Monthly Trading Value Trend





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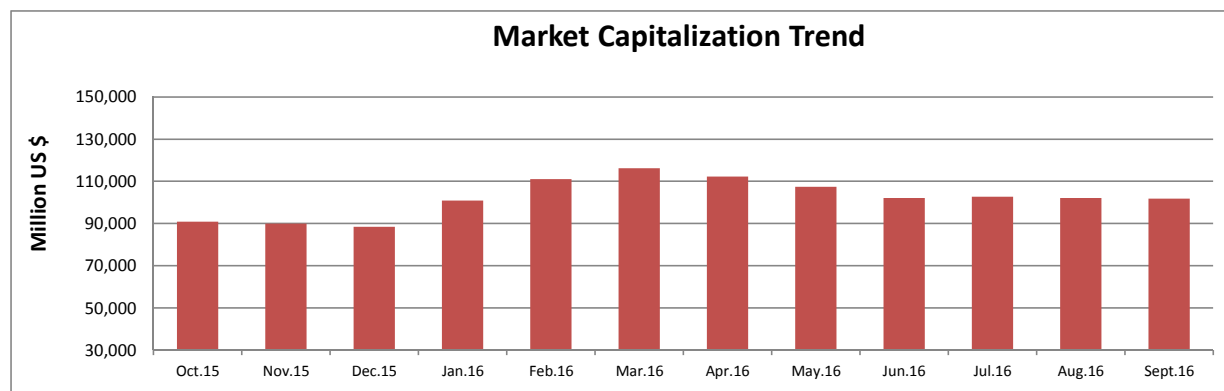
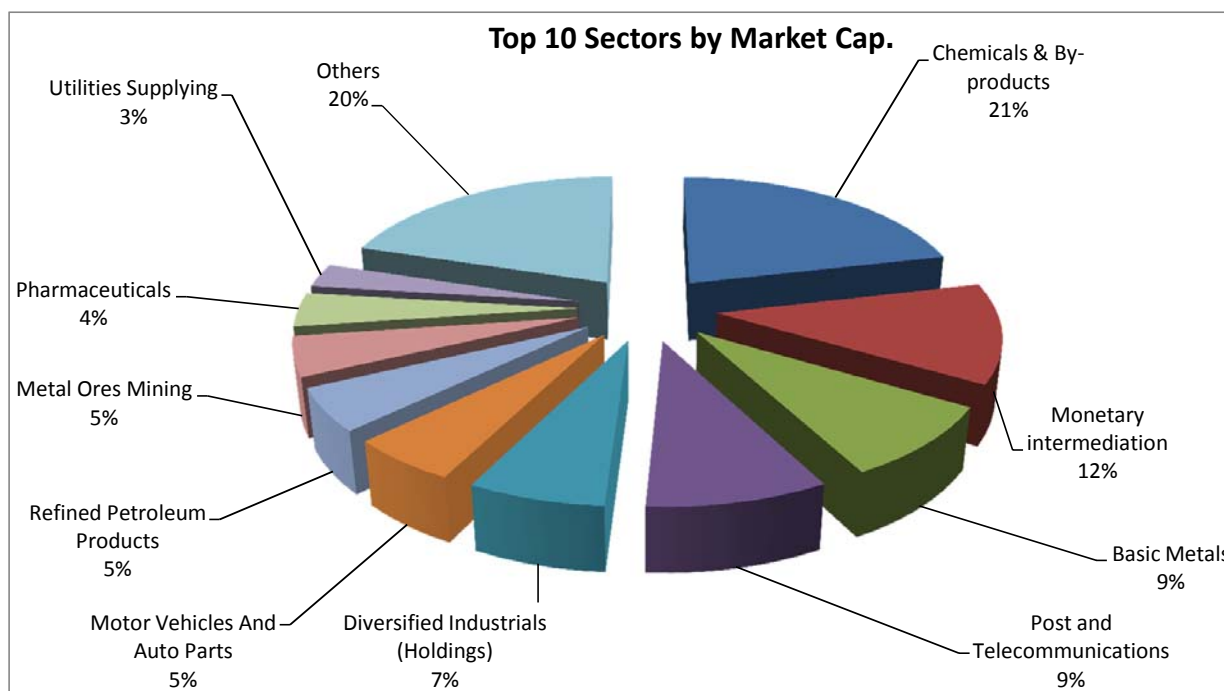
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Overview of Market Cap (321 Companies and 37 Industries)

No.	Sector	Market Cap (Mil \$) Sept.16	% of total MC
1	Chemicals & By-products	21,772	21.4
2	Monetary intermediation	12,301	12.1
3	Basic Metals	8,900	8.7
4	Post and Telecommunications	8,887	8.7
5	Diversified Industrials (Holdings)	6,707	6.6
6	Motor Vehicles And Auto Parts	5,461	5.4
7	Refined Petroleum Products	5,252	5.2
8	Metal Ores Mining	4,861	4.8
9	Pharmaceuticals	4,183	4.1
10	Utilities Supplying	2,946	2.9
11	Technical & Engineering Services	2,924	2.9
12	Investment Companies	2,807	2.8
13	Transportation and Storage	2,760	2.7
14	Computer & Related Activities	2,242	2.2
15	Cement, Lime & plaster	1,805	1.8
16	Food Products and Beverages except sugar	1,260	1.2
17	Electric Machinery & Apparatus	1,101	1.1
18	Real Estate And Construction	838	0.8
19	Fabricated Metal Products except Machinery & Eq	808	0.8
20	Insurance & Pension funding Except Compulsory S	722	0.7
21	Machinery & Equipment	557	0.55
22	Financial leasing	495	0.49
23	Other Non-metallic Mineral Products	421	0.41
24	Rubber & Plastic Products	413	0.41
25	Sugar & Byproducts	339	0.33
26	Medical, Precision & Optical Instruments	296	0.29
27	Oil and Gas Extraction and Related Services Except	268	0.26
28	Ceramic & Tiles	177	0.17
29	Radio, TV & Communication Equipment	63	0.06
30	Tanning and Dressing of Leather	63	0.06
31	Textiles	47	0.05
32	Publishing, Printing & Reproduction of Media	44	0.04
33	Paper & By-products	36	0.04
34	Agriculture	29	0.03
35	Coal & Lignite Mining	17	0.02
36	Wood & By-products	15	0.02
37	Other Mining	10	0.01





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ETFs Market

Variables	Sept.16	Aug. 16	Δ%
No. of Trade	677	612	10.6
Volume (Mil Units)	29	16	78.4
Value (Mil \$)	10	5	79.6

Debt Market

Variables	Sept.16	Aug. 16	Δ%
No. of Trade	2,075	2,530	-18.0
Volume (Mil Certificates)	5.2	8.1	-35.7
Value (Mil \$)	170	262	-34.9

Futures Market

Variables	Sept.16	Aug. 16	Δ%
Traded Contracts	9	0	---
Open Interest	4	2	100.0
Notional Value (USD)	8,393	9,072	-7.5

Option Market

Embedded Put Option	Sept.16	Aug. 16	Δ%
No. of Trade	2	38	-94.7
Volume (Certificates)	14,000	10,270,092	-99.9
Value (USD)	42	13,236	-99.7

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. Single Stock Futures Contracts
5. Embedded Put Option Contracts
6. ETFs

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