



Tehran Stock Exchange

TSE Market Summary

www.tse.ir

int@tse.ir

Monthly Bulletin

October 2016

Market Overview

% Change

Variables	Oct.16	Sept.16	Dec.15	Sept.16	Dec-15
TEDPIX [1]	80,264	77,300	61,691	3.8	30.11
First Market	56,516	53,837	42,301	5.0	33.60
Second Market	173,446	170,549	139,985	1.7	23.90
Financial Index	155,200	154,883	128,782	0.2	20.51
Industrial Index	67,282	64,368	50,957	4.5	32.04
FFA TEDPIX [2]	89,382	85,985	67,656	4.0	32.11
TEFIX 30 [3]	3,265	3,124	2,582	4.5	26.43
Market Cap. (Mil \$)	105,765	101,828	88,538	3.9	19.46
P/E	7.57	7.28	5.70	---	---
Trading Days	21	18	20	16.7	5.00
Trade No.	1,722,605	931,809	588,580	84.9	192.67
Exchange rate: \$ 1 = IRR [4]	31,778	31,461	30,130	1.0	5.47

1. TSE Dividend & Price Index

2. TSE Free float Adjusted TEDPIX

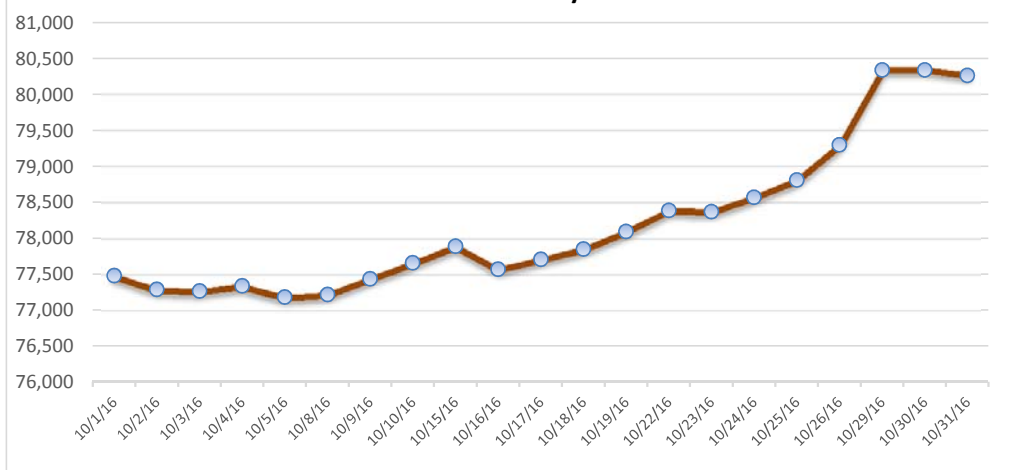
3. TSE blue chip index

4. www.cbi.ir

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

** Geometric Mean of 12 Months

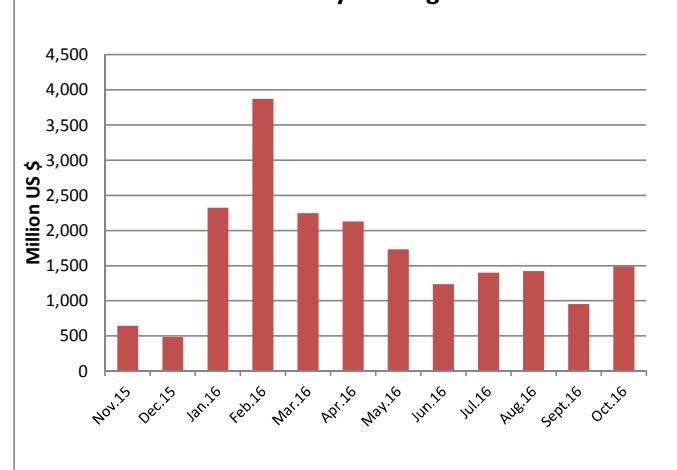
Main Index Daily Trend



Overview of Turnover

Month	Shares (Mil)	Turnover (Mil \$)	Daily Average (Mil \$)	Velocity*
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
Oct.16	24,151	1,492	71	16.93
Total	279,596	19,932	1,010	---
Monthly Average	23,300	1,661	84	16.79**

Monthly Trading Value Trend





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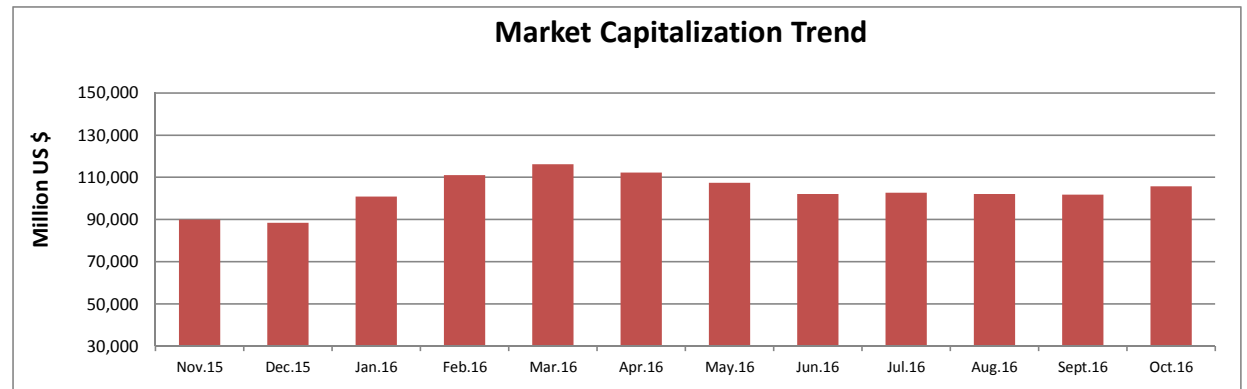
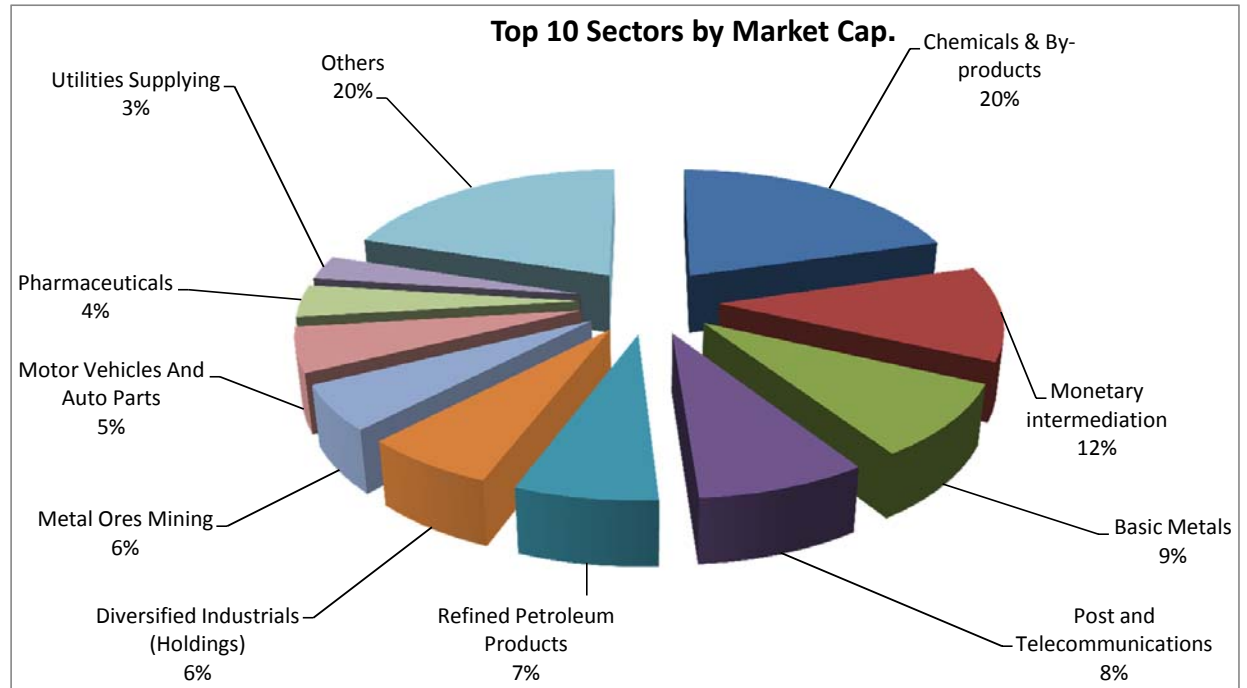
Overview of Market Cap (322 Companies and 37 Industries)

No.	Sector	Market Cap (Mil \$) Oct.16	% of total MC
1	Chemicals & By-products	21,602	20.4
2	Monetary intermediation	12,159	11.5
3	Basic Metals	9,364	8.9
4	Post and Telecommunications	8,642	8.2
5	Refined Petroleum Products	7,254	6.9
6	Diversified Industrials (Holdings)	6,801	6.4
7	Metal Ores Mining	5,778	5.5
8	Motor Vehicles And Auto Parts	5,687	5.4
9	Pharmaceuticals	4,138	3.9
10	Utilities Supplying	3,109	2.9
11	Computer & Related Activities	2,901	2.7
12	Technical & Engineering Services	2,896	2.7
13	Investment Companies	2,727	2.6
14	Transportation and Storage	2,559	2.4
15	Cement, Lime & plaster	2,013	1.9
16	Food Products and Beverages except sugar	1,375	1.3
17	Electric Machinery & Apparatus	1,074	1.0
18	Real Estate And Construction	814	0.8
19	Fabricated Metal Products except Machinery & Eq	764	0.7
20	Insurance & Pension funding Except Compulsory S	754	0.7
21	Machinery & Equipment	563	0.53
22	Financial leasing	501	0.47
23	Rubber & Plastic Products	493	0.47
24	Other Non-metallic Mineral Products	417	0.39
25	Sugar & Byproducts	301	0.28
26	Medical, Precision & Optical Instruments	293	0.28
27	Oil and Gas Extraction and Related Services Except	257	0.24
28	Ceramic & Tiles	181	0.17
29	Tanning and Dressing of Leather	77	0.07
30	Radio, TV & Communication Equipment	64	0.06
31	Publishing, Printing & Reproduction of Media	47	0.04
32	Textiles	47	0.04
33	Paper & By-products	39	0.04
34	Agriculture	31	0.03
35	Coal & Lignite Mining	17	0.02
36	Wood & By-products	16	0.02
37	Other Mining	10	0.01

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ETFs Market

Variables	Oct.16	Sept.16	Δ%
No. of Trade	1,072	677	58.3
Volume (Mil Units)	72	29	144.9
Value (Mil \$)	24	10	147.1

Debt Market

Variables	Oct.16	Sept.16	Δ%
No. of Trade	2,416	2,075	16.4
Volume (Mil Certificates)	12.1	5.2	133.2
Value (Mil \$)	388	170	127.8

Futures Market

Variables	Oct.16	Sept.16	Δ%
Traded Contracts	2	9	-77.8
Open Interest	4	4	0.0
Notional Value (USD)	9,115	8,393	8.6

Option Market

Embedded Put Option	Oct.16	Sept.16	Δ%
No. of Trade	289	2	14,350.0
Volume (Certificates)	2,575,360	14,000	18,295.4
Value (USD)	952	42	2,151.3

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

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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