

# ASX ETF Monthly Report October 31, 2011

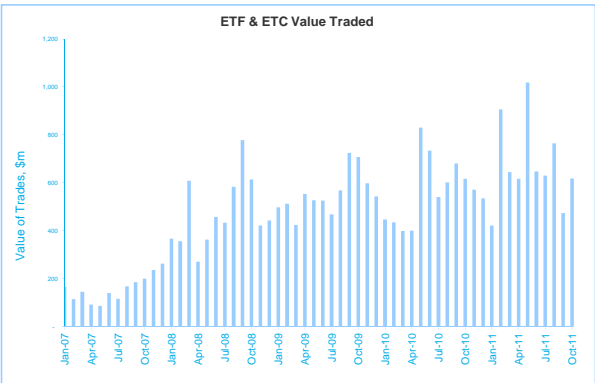
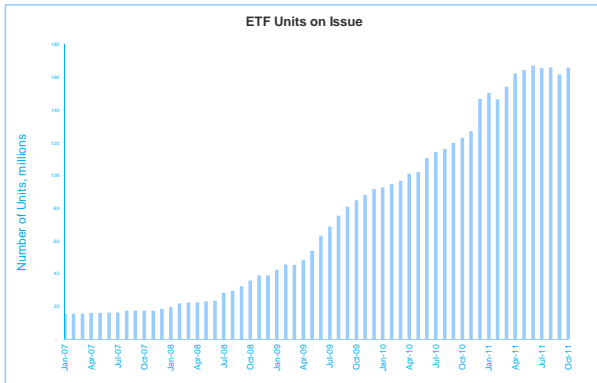
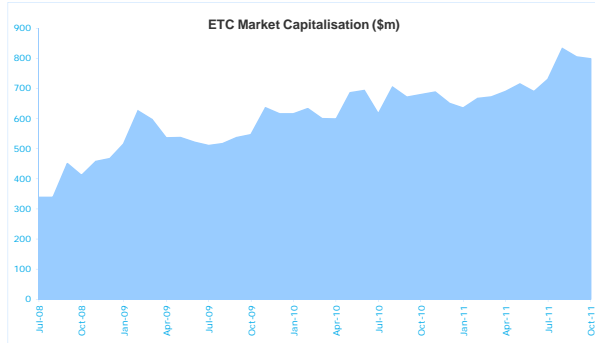
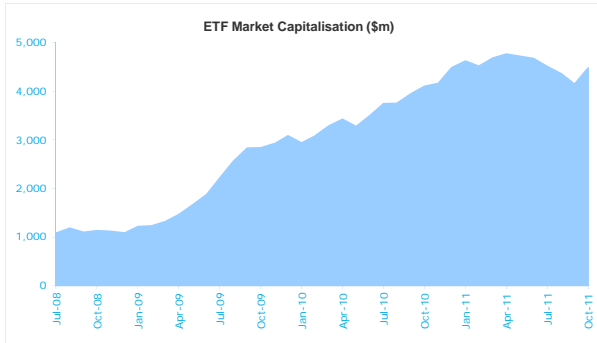


Month: Oct-11      Trading days: 21      Period ending: Monday, 31 October 2011

The first ASX quoted ETFs commenced trading in August 2001 covering the S&P/ASX 200 index and the S&P/ASX 50 index. As of October 31, 2011 there are 57 ETF / ETCs available to trade from 8 issuers covering a range of asset classes. Total combined market capitalisation is \$5.2bn

Total number of units on issue is just over 166million down slightly from the July 2011 peak of 1677 million.

August 2010, ASX introduced a new ETF Market Making (MM) scheme designed to enhance liquidity and tighter spreads. Today there are 6 MMs participating in the scheme. Visit [http://www.asx.com.au/documents/products/etf\\_etc\\_market\\_making.pdf](http://www.asx.com.au/documents/products/etf_etc_market_making.pdf) for assigned list of MMs.



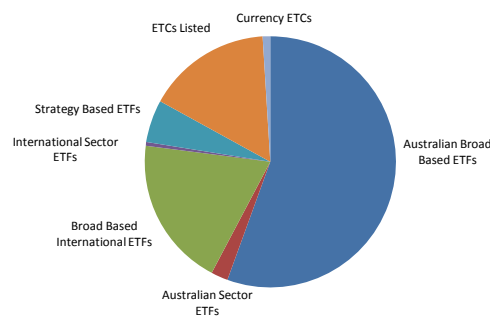
Exchange Traded Funds	Last 12 months			Exchange Traded Commodities	Last 12 months		
	Oct-10	Oct-11	% change		Oct-10	Oct-11	% change
Market Cap (\$m)	4,099	4,477	9.2%	Market Cap (\$m)	679	798	17.5%
Number listed (actual)	34	50	47.1%	Number listed (actual)	5	7	40.0%
12 month avg trades	13,802	16,310	18.2%	12 month avg trades	4,946	4,168	-15.7%
12 month avg value (\$m)	496.02	608.39	22.7%	12 month avg value (\$m)	72.79	88.34	21.4%

more info [www.asx.com.au/etfs](http://www.asx.com.au/etfs)      more info [www.asx.com.au/etcs](http://www.asx.com.au/etcs)

## Recent ETF / ETC Listings

Entity	ASX Code	Type	Listing Date
BetaShares British Pound ETF	POU	ETF	11-Jul-2011
BetaShares Euro ETF	EEU	ETF	11-Jul-2011
Vanguard Australian Shares High Yield ETF	VHY	ETF	26-May-2011
Vanguard MSCI Australian Large Companies Index	VLC	ETF	26-Mar-2011
Vanguard MSCI Australian Small Companies Index	VSO	ETF	26-Mar-2011
BetaShares Gold Bullion ETF (AUS Hedged)	QAU	ETC	04-May-2011
SPDR S&P/ASX 200 Financials X A-REITs Fund	OZF	ETF	13-Apr-2011
SPDR S&P/ASX 200 Resources Fund	OZR	ETF	13-Apr-2011
SPDR S&P/ASX Small Ordinaries Fund	SSO	ETF	13-Apr-2011
Russell Australian Value ETF	RVL	ETF	18-Mar-2011
Betashares U.S. Dollar ETF	USD	ETF	01-Feb-2011
Betashares S&P/ASX 200 Financials Sector ETF (Synth)	QFN	ETF	15-Dec-2010
iShares S&P/ASX 20	ILC	ETF	09-Dec-2010
iShares MSCI Australia 200	IOZ	ETF	09-Dec-2010
iShares S&P/ASX Small Ordinaries	ISO	ETF	09-Dec-2010
SPDR MSCI Australia Select High Dividend Yield Fund	SYI	ETF	29-Sep-2010
Vanguard Australian Property Securities Index ETF	VAP	ETF	15-Oct-2010

Asset Spread of ETFs and ETCs, October 2011 FUM (A\$)



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## ASX ETF Profiles

ETF Code	Fund Name	MER (% p.a)	FUM (\$m)	Traded Value (\$)	Traded Volume	Number of Trades	% Spread*	\$ Spread	Bid Depth (A\$ '000s)**	Ask Depth (A\$ '000s)**
<b>Australian Broad Based ETFs</b>										
ILC	iShares S&P/ASX 20	0.24	41.19	5,056,351	275,742	148	0.17%	\$ 0.03	1,014	1,499
IOZ	iShares MSCI Australia 200	0.19	43.55	7,652,999	423,361	257	0.16%	\$ 0.03	1,318	1,205
ISO	iShares S&P/ASX Small Ordinaries	0.55	23.82	2,493,544	579,136	115	0.56%	\$ 0.02	668	559
SFY	SPDR S&P/ASX 50	0.29	267.35	19,246,112	466,185	611	0.13%	\$ 0.06	586	842
STW	SPDR S&P/ASX 200	0.29	2147.83	354,975,725	8,848,296	7,412	0.06%	\$ 0.02	5,780	6,361
SSO	SPDR S&P/ASX 200 Small Ordinaries Fund	0.50	12.94	145,426	11,615	13	0.52%	\$ 0.06	274	415
VAS	Vanguard Australian Shares Index	0.15	212.12	28,740,109	536,747	618	0.11%	\$ 0.06	1,717	1,420
VLC	Vanguard MSCI Australian Large Companies Index	0.20	6.56	574,858	12,810	18	0.12%	\$ 0.06	1,086	1,515
VSO	Vanguard MSCI Australian Small Companies Index	0.30	6.44	1,526,706	34,939	19	0.30%	\$ 0.13	1,020	1,154
<b>Australian Sector ETFs</b>										
FIX	Aii S&P 200 Financials X a-reit	0.43	2.06	67,318	14,259	10	0.81%	\$ 0.04	240	389
ENY	Aii S&P200 Energy	0.43	3.42	354,480	25,870	27	0.58%	\$ 0.08	339	203
FIN	Aii S&P 200 Financials	0.43	1.75	117,077	27,812	6	0.81%	\$ 0.03	207	209
MAM	Aii S&P 300 Metals and Mining	0.43	4.25	518,786	125,064	11	0.59%	\$ 0.02	203	210
IDD	Aii S&P 200 Industrials	0.43	1.54	675,944	203,469	8	0.89%	\$ 0.03	163	274
RSR	Aii S&P 200 Resources	0.43	7.48	381,688	79,105	21	0.49%	\$ 0.02	230	238
OZF	SPDR S&P/ASX 200 Financials ex A-REITs Fund	0.40	11.33	595,399	45,255	38	0.23%	\$ 0.03	511	555
OZR	SPDR S&P/ASX 200 Resource Fund	0.40	9.61	1,248,637	109,290	81	0.27%	\$ 0.03	547	443
VAP	Vanguard Australian Property Securities Index ETF	0.25	17.39	1,183,051	26,684	59	0.29%	\$ 0.13	640	985
SLF	SPDR S&P/ASX 200 Listed Property Fund	0.40	286.55	10,466,910	1,465,676	982	0.33%	\$ 0.02	372	526
QFN	Beta Shares S&P/ASX 200 Financials Sector ETF	0.39	35.17	1,402,561	183,893	11	0.28%	\$ 0.02	944	1,027
QRE	Beta Shares S&P/ASX 200 Resources Sector ETF	0.39	30.69	768,272	113,318	10	0.29%	\$ 0.02	509	767
<b>Currency ETFs</b>										
POU	BetaShares British Pound ETF	0.45	2.28	444,024	28,693	17	0.15%	\$ 0.02	2,170	1,780
EEU	BetaShares Euro ETF	0.45	1.00	298,519	22,188	5	0.21%	\$ 0.03	1,941	1,744
USD	BetaShares U.S Dollar ETF	0.45	44.75	41,409,501	4,217,317	779	0.20%	\$ 0.02	4,209	5,354
<b>Broad Based International ETFs</b>										
IAA	iShares S&P Asia 50 Index Fund	0.52	50.34	6,213,128	159,920	157	4.02%	\$ 1.58	205	572
IBK	iShares MSCI BRIC Index Fund	0.72	27.37	5,459,375	148,355	152	0.53%	\$ 0.19	353	585
ITW	iShares MSCI Taiwan	0.82	18.12	1,112,068	88,593	70	0.79%	\$ 0.58	95	148
IKO	iShares MSCI South Korea	0.65	4.84	235,842	4,789	23	0.93%	\$ 0.47	317	488
IHK	iShares MSCI Hong Kong	0.55	4.70	667,907	44,725	39	0.78%	\$ 0.12	47	89
ISG	iShares MSCI Singapore	0.55	4.36	885,484	77,252	41	0.91%	\$ 0.11	194	262
IRU	iShares Russell 2000	0.28	4.03	450,153	6,517	13	0.77%	\$ 0.53	200	303
IZZ	iShares FTSE Xinhu China 25	0.72	29.88	4,832,819	145,272	227	0.69%	\$ 0.23	159	178
IJP	iShares MSCI Japan	0.56	21.02	1,276,196	133,932	39	1.41%	\$ 0.13	167	191
IEM	iShares MSCI Emerging Markets	0.72	154.16	11,922,543	312,543	973	1.38%	\$ 0.54	141	284
IOO	iShares S&P Global 100	0.40	183.01	9,816,968	173,761	651	0.61%	\$ 2.52	486	809
IVV	iShares S&P 500	0.09	290.88	21,784,940	182,856	653	0.18%	\$ 0.22	1,674	2,040
IJH	iShares Midcap 400	0.22	7.21	277,582	3,389	21	0.68%	\$ 0.56	273	400
IJR	iShares S&P Smallcap 600	0.20	9.40	438,206	7,026	32	1.63%	\$ 0.99	210	356
IVE	iShares MSCI EAFE	0.35	40.09	2,223,645	44,190	84	1.46%	\$ 5.12	225	489
IEU	iShares S&P Europe 350	0.60	21.28	2,203,741	64,090	64	0.52%	\$ 0.18	185	469
VEU	Vanguard All-World ex US Shares Index	0.25	36.43	2,990,636	72,724	86	2.13%	\$ 0.97	124	265
VTS	Vanguard US Total Market Shares Index	0.07	53.20	3,569,613	58,280	91	0.49%	\$ 0.30	374	317
<b>International Sector ETFs</b>										
IXI	iShares S&P Global Consumer Staples	0.48	15.75	1,208,212	19,050	49	0.63%	\$ 0.40	117	418
IXJ	iShares S&P Global Healthcare	0.48	6.35	654,792	12,325	24	1.14%	\$ 0.60	131	177
IXP	iShares S&P Global Telecommunications	0.48	1.77	644,868	11,489	14	0.92%	\$ 0.52	98	321
<b>Strategy Based ETFs</b>										
IHD	iShares S&P/ASX High Dividend Yield	0.30	31.06	3,184,920	233,758	107	0.17%	\$ 0.02	890	1,200
RDV	Russell High Dividend Australian Shares ETF	0.46	160.33	36,968,304	1,601,300	132	0.26%	\$ 0.06	789	890
RVL	Russell Australian Value ETF	0.34	22.53	13,063,790	525,099	10	0.33%	\$ 0.08	788	970
SYI	SPDR MSCI Australia Select High Dividend Yield Fund	0.35	44.31	1,732,554	76,271	66	0.28%	\$ 0.06	335	498
VHY	Vanguard Australian Shares High Yield ETF	0.25	13.68	4,333,639	90,881	94	0.23%	\$ 0.11	820	800
<b>Exchange Traded Commodities</b>										
OAU	BetaShares Gold Bullion ETF (AUS Hedged)	0.39	21.82	6,950,172	413,847	232	0.20%	\$ 0.03	1,267	1,253
ETPMPM	ETFS Physical Precious Metal Basket	0.43	6.80	82,150	618	10	1.57%	\$ 2.04	524	595
ETPMPT	ETFS Physical Platinum	0.49	8.01	356,695	2,344	23	3.53%	\$ 5.32	551	596
ETPMAG	ETFS Physical Silver	0.49	66.56	13,582,475	435,481	781	0.40%	\$ 0.12	453	471
ETPMPD	ETFS Physical Palladium	0.49	2.06	662,969	10,710	11	3.88%	\$ 2.31	215	276
GOLD	ETFS Physical Gold	0.39	647.44	77,501,480	488,044	2,640	0.11%	\$ 0.17	899	2,226
PMGOLD	Perth Mint Gold	0.15	45.23	4,221,058	254,702	219	0.59%	\$ 0.10	502	675

\* Average % Spread = (offer/bid /midpoint as measured from 10.30am - 3.45pm) \*\* Average Dollar value of bids/offers at the 5 best price levels. All values are as at October 2011. MERs sourced from issuer publications. Spreads in international ETFs and some ETCs can vary throughout the day due to opening hours of the underlying markets. Please contact the product issuers for further information.

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