

# Listed Managed Investments (LMI) Monthly Update October 2011

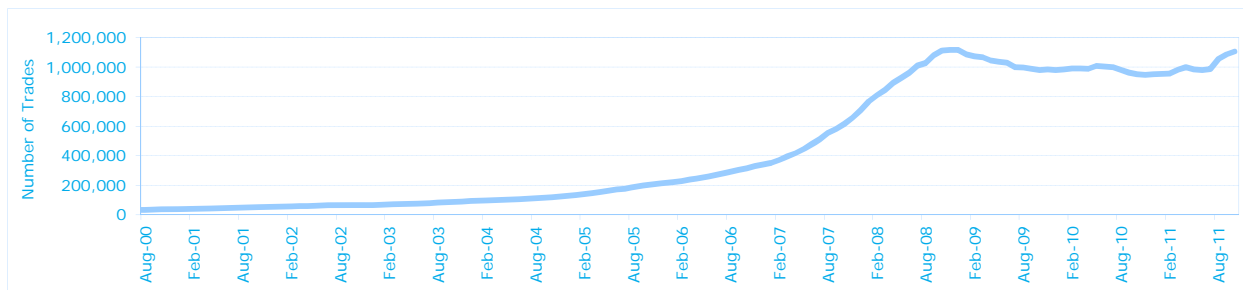


Month: Oct-11      Trading days: 21      Period ending: Monday, 31 October 2011

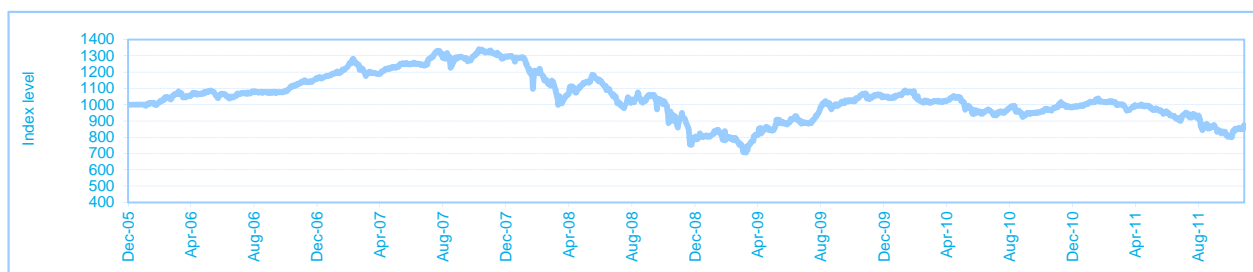
## LMI Market Capitalisation



## 12 Month Rolling Average LMI Trades



## LIC Composite Index



## Snapshot by LMI Category

LMI Segment	No	Market Cap	Trades Total (#)	Trades per day (#)	Volume (#)	Value
A-REITs	54	\$ 72,252,383,659	706,515	33,644	3,203,354,149	\$ 5,193,540,619.2
Listed Investment Cos & Trusts (LICs & LITs)	54	\$ 15,899,068,005	16,257	774	94,605,460	\$ 101,391,621.0
Infrastructure Funds	18	\$ 35,091,582,660	435,915	20,758	1,357,846,036	\$ 2,111,150,956.0
Exchange Traded Funds (ETFs)	50	\$ 4,477,142,638	15,188	723	22,175,111	\$ 618,495,921.8
Exchange Traded Commodities	7	\$ 797,917,273	3,916	186	1,605,746	\$ 103,356,997.6
Absolute Return Funds	11	\$ 495,093,096	408	19	6,857,604	\$ 4,363,900.2
<b>TOTAL</b>	<b>194</b>	<b>\$ 129,013,187,331</b>	<b>1,178,199</b>	<b>56,105</b>	<b>4,686,444,105</b>	<b>\$ 8,132,300,015.8</b>

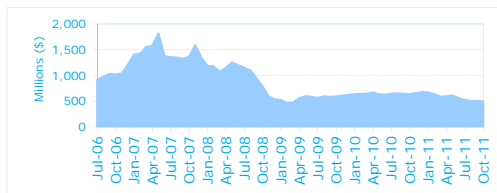
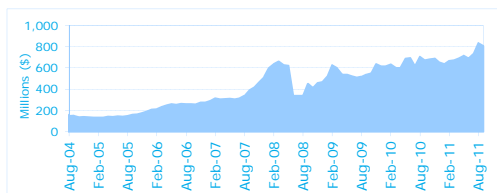
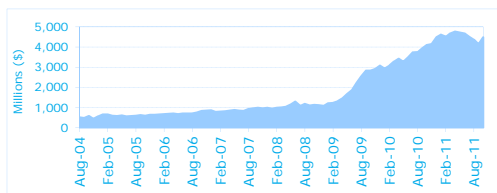
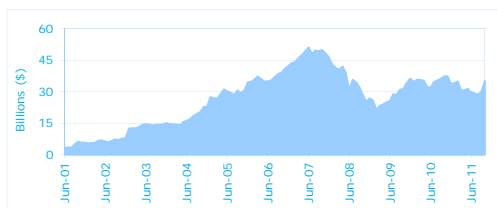
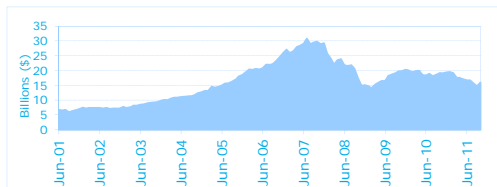
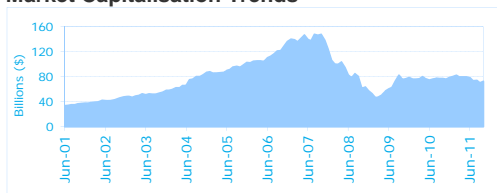
## Recent Listings

Entity	ASX Code	Type	Listing Date	Last Share Price
BetaShares British Pound ETF	POU	ETF	11-Jul-2011	\$15.07
BetaShares Euro ETF	EEU	ETF	11-Jul-2011	\$13.37
BetaShares Gold Bullion ETF (AUS Hedged)	QAU	ETC	04-May-2011	\$18.37
Vanguard Australian Shares High Yield ETF	VHY	ETF	26-May-2011	\$48.86
Vanguard MSCI Australian Small Companies Index	VSO	ETF	26-May-2011	\$45.97
Vanguard MSCI Australian Large Companies Index	VLC	ETF	26-Mar-2011	\$46.86
SPDR S&P/ASX 200 Financials X A-REITs Fund	OZF	ETF	13-Apr-2011	\$14.28
SPDR S&P/ASX 200 Resources Fund	OZR	ETF	13-Apr-2011	\$12.17
SPDR S&P/ASX Small Ordinaries Fund	SSO	ETF	13-Apr-2011	\$12.67
Russell Australian Value ETF	RVL	ETF	18-Mar-2011	\$25.03
Betashares U.S. Dollar ETF	USD	ETF	01-Feb-2011	\$9.47
Betashares S&P/ASX 200 Financials Sector ETF (Synthet	QFN	ETF	15-Dec-2010	\$7.65
Betashares S&P/ASX 200 Resources Sector ETF (Synthet	QRE	ETF	15-Dec-2010	\$6.98
iShares S&P/ASX High Dividend	IHD	ETF	09-Dec-2010	\$14.11
iShares S&P/ASX 20	ILC	ETF	09-Dec-2010	\$18.93
iShares MSCI Australia 200	IOZ	ETF	09-Dec-2010	\$18.72
iShares S&P/ASX Small Ordinaries	ISO	ETF	09-Dec-2010	\$4.41

# Listed Managed Investments (LMI) Monthly Update - October 2011



## Market Capitalisation Trends



## Annualised Liquidity

A-REITs	124.85%
Listed Investment Companies	11.15%
Infrastructure Funds	77.38%
Exchange Traded Funds	163.07%
Exchange Traded Commodities	132.86%
Absolute Return Funds	18.29%
<b>Listed Managed Investments</b>	<b>98.89%</b>

## Performance and Trading Activity Breakdown by LMI Category

A-REITs	Oct-09	Oct-10	% change	Last 12 months	
				Oct-11	% change
Market Cap (\$b)	75	77	2.2%	72	-5.9%
Number listed (actual)	67	58	-13.4%	54	-6.9%
12 month avg trades	595,507	535,548	-10.1%	677,538	26.5%
12 month avg value (\$b)	6.68	7.46	11.8%	7.52	0.7%

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

Listed Investment Companies & Trusts	Oct-09	Oct-10	% change	Last 12 months	
				Oct-11	% change
Market Cap (\$b)	20	19	-3.0%	16	-16.7%
Number listed (actual)	59	62	5.1%	54	-12.9%
12 month avg trades	34,352	39,297	14.4%	27,062	-31.1%
12 month avg value (\$b)	0.16	0.19	14.4%	0.15	-20.8%

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

Infrastructure Funds	Oct-09	Oct-10	% change	Last 12 months	
				Oct-11	% change
Market Cap (\$b)	31	37	18.5%	35	-5.7%
Number listed (actual)	21	21	0.0%	18	-14.3%
12 month avg trades	334,953	357,315	6.7%	380,282	6.4%
12 month avg value (\$b)	2.02	2.56	26.7%	2.26	-11.8%

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

Exchange Traded Funds	Oct-09	Oct-10	% change	Last 12 months	
				Oct-11	% change
Market Cap (\$m)	2,832	4,099	44.8%	4,477	9.2%
Number listed (actual)	25	34	36.0%	50	47.1%
12 month avg trades	13,829	13,802	-0.2%	16,310	18.2%
12 month avg value (\$m)	467.81	496.02	6.0%	608.39	22.7%

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

Exchange Traded Commodities	Oct-09	Oct-10	% change	Last 12 months	
				Oct-11	% change
Market Cap (\$m)	547	679	24.2%	798	17.5%
Number listed (actual)	5	5	0.0%	7	40.0%
12 month avg trades	2,620	4,946	88.8%	4,168	-15.7%
12 month avg value (\$m)	51.86	72.79	40.4%	88.34	21.4%

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

Absolute Return Funds	Oct-09	Oct-10	% change	Last 12 months	
				Oct-11	% change
Market Cap (\$m)	597	640	7.3%	495	-22.7%
Number listed (actual)	13	13	0.0%	11	-15.4%
12 month avg trades	756	737	-2.6%	678	-8.0%
12 month avg value (\$m)	7.98	9.58	20.2%	7.54	-21.3%

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

TOTAL Listed Managed Investments	Oct-09	Oct-10	% change	Last 12 months	
				Oct-11	% change
Market Cap (\$b)	130	139	6.4%	129	-6.9%
Number listed (actual)	190	193	1.6%	194	0.5%
12 month avg trades	982,017	951,644	-3.1%	1,106,038	16.2%
12 month avg value (\$b)	9.39	10.79	14.9%	10.63	-1.5%

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