S&P Dow Jones Indices

A Division of S&P Global

Index Dashboard: Australia & New Zealand

October 31, 2018

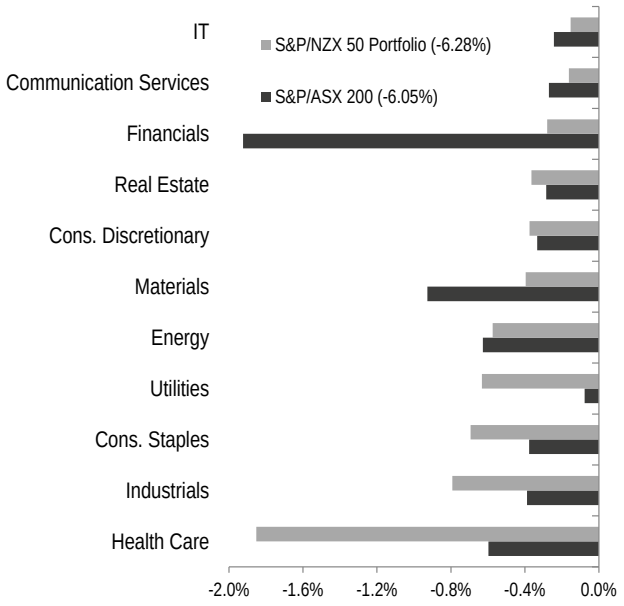
INDEX	1M	3M	YTD
Australian Equity			
S&P/ASX 200 (5,830)	-6.05%	-5.92%	-0.53%
S&P/ASX 20	-5.32%	-5.41%	0.44%
S&P/ASX 50	-5.44%	-5.82%	-0.05%
S&P/ASX 100	-5.72%	-5.76%	-0.22%
S&P/ASX 300	-6.16%	-5.98%	-0.68%
S&P/ASX MidCap 50	-7.40%	-5.40%	-1.27%
S&P/ASX Small Ordinaries	-9.60%	-7.67%	-4.33%
S&P/ASX Emerging Companies	-10.91%	-11.29%	-14.70%
S&P/ASX 200 Sectors			
Real Estate	-3.80%	-3.22%	2.10%
Utilities	-4.04%	-6.60%	-6.03%
Consumer Staples	-4.79%	-4.70%	6.51%
Industrials	-5.09%	-4.23%	0.76%
Materials	-5.15%	-5.92%	1.44%
Financials	-5.93%	-8.05%	-8.14%
Health Care	-6.98%	-5.00%	20.70%
Communication Services	-7.23%	7.72%	-10.72%
Consumer Discretionary	-7.98%	-8.78%	-1.04%
Energy	-10.45%	-7.73%	4.03%
Information Technology	-11.22%	-0.69%	10.58%
Australian Equity Smart Beta			
S&P GIVI Australia*	-5.15%	-5.51%	-3.56%
S&P/ASX Dividend Opportunities	-5.55%	-4.55%	-6.48%
S&P/ASX 300 Shareholder Yield	-5.60%	-6.73%	-3.51%
S&P/ASX 200 Value	-5.84%	-5.63%	-3.60%
S&P/ASX 100 Equal Weighted	-6.11%	-5.23%	-0.09%
S&P/ASX 200 Growth	-6.25%	-6.19%	2.68%
S&P/ASX 200 Enhanced Value	-7.10%	-7.99%	-1.68%
S&P/ASX 200 Quality	-7.12%	-7.76%	-3.02%
S&P/ASX 200 Momentum	-8.69%	-8.74%	1.38%
Australian Equity Thematic			
S&P/ASX 200 A-REIT	-3.11%	-2.25%	1.65%
S&P/ASX 200 Resources	-6.55%	-5.89%	5.00%
S&P/ASX Infrastructure	-9.54%	-6.99%	1.48%
Volatility			
CBOE Volatility Index / VIX® (23.35)*	92.66%	82.00%	111.50%
S&P/ASX 200 VIX® (17.05)	57.13%	43.70%	68.16%

INDEX		1M	3M	YTD
New Zealand Equity				
S&P/NZX 50 Portfolio		-6.28%	-1.84%	4.34%
S&P/NZX 50 (3,899)		-6.40%	-1.90%	4.22%
S&P/NZX 20		-6.27%	-1.07%	5.82%
S&P/NZX 10		-6.98%	-2.15%	5.96%
S&P/NZX All		-6.15%	-1.76%	4.55%
S&P/NZX MidCap		-5.55%	-1.23%	2.51%
S&P/NZX SmallCap		-2.38%	-1.92%	5.76%
S&P/NZX 50 High Dividend		-4.46%	-0.39%	1.61%
S&P/NZX Primary Sector Investable Equity		-7.55%	-4.48%	4.70%
Australia Fixed Income	**Yield**			
S&P/ASX Bank Bill	1.83%	0.17%	0.49%	1.61%
S&P/ASX Australian Fixed Interest 0+	2.51%	0.48%	0.86%	2.73%
S&P/ASX Australian Government Bond	2.39%	0.51%	0.86%	2.81%
S&P/ASX Australian Government Bond 0+	2.38%	0.50%	0.85%	2.78%
S&P/ASX Government Inflation-Linked Bond 0+	0.73%	0.76%	0.31%	2.47%
S&P/ASX Corporate Bond 0+	3.05%	0.42%	1.05%	2.74%
S&P/ASX Fixed Interest 0+ Ex-Sup & Svgn Bond	2.49%	0.48%	0.85%	2.74%
S&P/ASX Supranational & Svgn Bond 0+	2.60%	0.43%	0.94%	2.67%
New Zealand Fixed Income	**Yield**			
S&P/NZX Composite IG Bond*	2.26%	0.52%	1.62%	3.70%
S&P/NZX Government Bond*	2.06%	0.52%	1.65%	3.66%
S&P/NZX NZ Inflation-Linked Government Bond*	1.32%	1.19%	3.72%	5.61%
S&P/NZX Local Authority Bond*	2.54%	0.48%	1.58%	3.94%
S&P/NZX Short End Swap (1Y, 2Y & 3Y)*	2.03%	0.26%	0.83%	2.42%
S&P/NZX Mid Curve Swap (3Y - 7Y incl.)*	2.32%	0.60%	1.76%	4.20%
S&P/NZX Long End Swap (7Y & 10Y)*	2.67%	1.07%	2.80%	5.86%
Multi-Asset	**Equity (%)**			
S&P/ASX Blended Equity & Bond - Conservative	30%	-1.47%	-1.17%	1.83%
S&P/ASX Blended Equity & Bond - Balanced	50%	-2.78%	-2.53%	1.18%
S&P/ASX Blended Equity & Bond - Growth	70%	-4.09%	-3.88%	0.51%
S&P/ASX Blended Equity & Bond - High Growth	85%	-5.07%	-4.90%	0.00%
S&P/ASX 200 Daily Risk Control 5%*	47%	-4.01%	-3.89%	-1.26%
S&P/ASX 200 Daily Risk Control 10%*	94%	-8.06%	-8.10%	-4.07%
S&P/ASX 200 Daily Risk Control 15%*	141%	-9.79%	-9.74%	-2.63%
Commodity				
Dow Jones Commodity (DJCI)*		-1.60%	-1.34%	-1.94%
S&P GSCI*		-5.14%	-0.35%	6.10%

Summary

- Driven by fears of trade wars and a bearish turn in global sentiment, the S&P/ASX 200 suffered heavy losses in October. The index declined by 6%, recording the worst performance since August 2015 and erasing its year-to-date gains.
- New Zealand's equity markets suffered a similar fate; after reaching an all-time high at the end of September, the S&P/NZX 50 Portfolio Index reversed course to lose 6% in October, the worst month since May 2010.
- All S&P/ASX 200 sectors posted losses in October. Energy and Info Tech were the laggards, down 10% and 11%, respectively. The biggest contributors to the S&P/ASX 200 and S&P/NZX 50 Portfolio's losses were Financials and Health Care, respectively.
- All of our Australian equity smart beta indices also declined this month. Momentum lagged, while defensive strategies such as Dividend Opportunities performed relatively better.
- All of our Australian and New Zealand fixed income indices rose in October, as their respective central banks continued to hold rates at their present record lows.
- Driven by the slide in oil prices, amid trade tensions and concerns about oversupply and weakness in global demand, commodities declined in October. The Dow Jones Commodity Index fell 2% and the S&P GSCI declined 5%.

Headline Sector Contribution
October 2018



Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of October 31, 2018 except * as of October 30. Index performance based on total return in local currency. Figures in brackets in the table correspond to the closing price level for that index. Charts and graphs are provided for illustrative purposes. Past performance is no guarantee of future results. For more information, please visit our website at www.spdji.com

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