

ANZ ETFS WEEKLY ETF MARKET MONITOR

ANZ ETFS Management (Aus) Limited

HIGHLIGHTS OF THE WEEK

for the week ending Friday, 12 August 2016

- The S&P/ASX 200 traded within a tight range, rising 0.6% for the week. The EURO STOXX 50 added 2.4%, climbing to its highest level in seven weeks. The Nikkei 225 gained 4.1%, the Hang Seng added 2.8% and Japan and China focused ETFs were the leading equity-focused ETFs for the week.
- Precious metal ETFs dominate the worst performers list for the week. London AM gold declined by 3% and silver fell by 2.3% in Australian dollar terms. WTI crude oil gained 6.4%.
- The Australian dollar rose strongly, trading above US 77.5c mid-week before falling back to US 76.5c following strong US jobs and consumption data on Friday. The pound sterling declined by a further 1.6% against the Australian dollar.
- The Australian ETF market saw A\$80m in inflows and A\$4m of outflows from domestically domiciled ETFs for the week. The largest inflows were into defensive asset classes including gold and cash.

GLOBAL MARKET DATA MONITOR

Index Name	Price/ Yield	Price Return/ Change in Yield (%) ¹				12M	Chart of the Week
		1W	1M	YTD	12M		
S&P/ASX 200 Index	5,531	0.61%	3.32%	4.44%	2.77%		
All Ordinaries Index	5,626	0.73%	3.55%	5.27%	4.51%		
Australian dollar/US dollar	0.7652	0.43%	0.38%	5.02%	3.70%		
Australian dollar/euro	0.6855	-0.26%	-0.54%	2.15%	3.68%		
Australian dollar/Japanese yen	77.52	-0.07%	-2.86%	-11.50%	-15.42%		
Aus 10 Year Govt Bond Yield	1.91%	0.04%	-0.04%	-0.97%	-0.76%		
S&P 500 Index	2,184	0.05%	1.48%	6.85%	4.70%		
EURO STOXX 50 Index	3,045	2.40%	3.80%	-6.81%	-12.61%		
Nikkei 225 Index	16,920	4.09%	5.12%	-11.11%	-17.03%		
Hang Seng Index	22,767	2.80%	7.27%	3.89%	-4.80%		
Euro/US dollar	1.12	0.69%	0.91%	2.76%	0.03%		
US dollar/Japanese yen	101.30	-0.51%	-3.24%	-15.74%	-18.44%		
US 10 Year Treasury Yield	1.51%	-0.08%	0.00%	-0.76%	-0.63%		
Gold (US\$/troy ounce)	1,352	0.88%	0.73%	27.57%	20.84%		
Silver (US\$/troy ounce)	19.87	-1.73%	-2.36%	43.78%	29.36%		
WTI Crude (US\$/bbl)	44.49	6.44%	-4.94%	20.11%	2.75%		
Iron Ore (US\$/metric tonne)	60.37	-0.61%	1.67%	38.56%	7.21%		

EXCHANGE TRADED FUNDS PERFORMANCE MONITOR

Top 5 ETFs by 1 Week Total Return (%) ²	
BetaShares Crude Oil Index ETF - Ccy Hedged (OOO)	6.26%
iShares MSCI Japan ETF (IJP)	3.77%
iShares China Large-Cap ETF (IZZ)	3.63%
UBS IQ MSCI Japan Ethical ETF (UBJ)	3.19%
iShares MSCI BRIC ETF (IBK)	2.69%
Top 5 ETFs by 1 Month Total Return (%) ²	
ETFS Physical Palladium (ETPMPD)	9.59%
iShares MSCI South Korea Capped ETF (IKO)	8.12%
iShares MSCI Taiwan ETF (ITW)	7.40%
iShares MSCI Japan ETF (IJP)	6.95%
iShares China Large-Cap ETF (IZZ)	6.81%
Top 5 ETFs by Year-To-Date Total Return (%) ²	
VanEck Vectors Gold Miners ETF (GDX)	113.88%
VanEck Vectors S&P/ASX MidCap ETF (MVE)	50.44%
ETFS Physical Silver (ETPMAG)	35.53%
VanEck Vectors Australian Resources ETF (MVR)	27.58%
SPDR S&P/ASX 200 Resources Fund (OZR)	27.21%
Top 5 ETFs by 12 Month Total Return (%) ²	
VanEck Vectors Gold Miners ETF (GDX)	94.40%
VanEck Vectors S&P/ASX MidCap ETF (MVE)	40.00%
SPDR S&P/ASX Small Ordinaries Fund (SSO)	28.05%
iShares S&P/ASX Small Ordinaries ETF (ISO)	27.77%
Vanguard MSCI Australian Small Companies Index (VSO)	24.24%

Bottom 5 ETFs by 1 Week Total Return (%) ²	
ANZ ETFS Physical Gold ETF (ZGOL)	-3.06%
ETFS Physical Silver (ETPMAG)	-2.89%
BetaShares British Pound ETF (POU)	-2.13%
ETFS Physical Palladium (ETPMPD)	-1.89%
BetaShares Gold Bullion ETF - Ccy Hedged (QAU)	-1.86%
Bottom 5 ETFs by 1 Month Total Return (%) ²	
BetaShares Australian Equities Strong Bear (BBOZ)	-7.91%
BetaShares Crude Oil Index ETF - Ccy Hedged (OOO)	-6.65%
BetaShares Agricultural ETF - Ccy Hedged (QAG)	-5.19%
BetaShares US Equities Strong Bear HF - Hedged (BBUS)	-3.93%
BetaShares Commodities Basket ETF - Ccy Hedged (QCB)	-3.53%
Bottom 5 ETFs by Year-To-Date Total Return (%) ²	
BetaShares US Equities Strong Bear HF - Hedged (BBUS)	-21.04%
BetaShares British Pound ETF (POU)	-17.10%
VanEck Vectors ChinaAMC A-Share ETF (CETF)	-16.98%
BetaShares Australian Equities Strong Bear (BBOZ)	-15.50%
ANZ ETFS Physical Renminbi ETF (ZCNH)	-6.79%
Bottom 5 ETFs by 12 Month Total Return (%) ²	
BetaShares Crude Oil Index ETF - Ccy Hedged (OOO)	-28.05%
VanEck Vectors ChinaAMC A-Share ETF (CETF)	-23.84%
BetaShares Australian Equities Strong Bear (BBOZ)	-22.28%
BetaShares British Pound ETF (POU)	-20.89%
UBS IQ MSCI Europe Ethical ETF (UBE)	-11.56%

EXCHANGE TRADED FUNDS FLOW MONITOR

Top 5 ETFs by 1 Week In-Flows (A\$m) ⁴	
ETFS Physical Gold (GOLD)	17.5
BetaShares Australian High Interest Cash ETF (AAA)	15.0
BetaShares Australian Dividend Harvester Fund (HVST)	12.9
iShares UBS Composite Bond ETF (IAF)	8.2
VanEck Vectors MSCI World Ex-Australia ETF (QUAL)	7.8

Top 5 ETFs by 1 Week Out-Flows (A\$m) ⁴	
BetaShares FTSE RAFI Australia 200 ETF (QOZ)	-3.5
K2 Global Equities Fund (KII) ³	-0.1
	n/a
	n/a
	n/a

ANZ ETFS PRODUCT MONITOR

ETF Name (ASX Code)	NAV Current	Total Return (%) ²				12M	Since Incep.	Inception Date	MER ⁵ (%)
		1W	1M	6M	YTD				
ANZ ETFS S&P/ASX 100 ETF (ZOZI)	10.14	0.72%	3.40%	17.70%	6.06%	6.18%	4.98%	09-Jun-15	0.24
ANZ ETFS S&P/ASX 300 High Yield Plus ETF (ZYAU)	10.37	1.28%	4.64%	18.25%	7.35%	8.45%	7.36%	09-Jun-15	0.35
ANZ ETFS S&P 500 High Yield Low Volatility ETF (ZYUS)	12.30	-0.92%	-0.16%	12.74%	14.00%	17.69%	27.41%	09-Jun-15	0.35
ANZ ETFS Physical US Dollar ETF (ZUSD)	9.92	-1.17%	-0.97%	-8.14%	-5.67%	-4.61%	0.09%	09-Jun-15	0.30
ANZ ETFS Physical Renminbi ETF (ZCNH)	9.27	-0.80%	-0.18%	-10.01%	-6.79%	-6.77%	-6.51%	09-Jun-15	0.30
ANZ ETFS Physical Gold ETF (ZGOL)	17.29	-3.06%	-2.16%	-0.95%	18.68%	14.18%	13.47%	09-Jun-15	0.40
ANZ ETFS EURO STOXX 50 ETF (ESTX)	51.35	2.15%	n/a	n/a	n/a	n/a	2.69%	19-Jul-16	0.35

Source: Bloomberg. Data as at 12 August 2016.



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¹ For Price series, return is calculated as $\text{Price}(\text{period end})/\text{Price}(\text{period start})-1$. For Yield series, return is calculated as $\text{Yield}(\text{period end}) - \text{Yield}(\text{period start})$.

² Total Return (%) is calculated on a NAV-to-NAV basis with distributions re-invested on the ex-date. For cross-listed funds, published NAVs from the main listing are converted to AUD at prevailing spot rates. For ETFs that do not publish daily NAV's or have not published NAV's on Bloomberg as at the publication time, last traded price is used as a proxy for any unavailable NAVs.

³ Indicates an ETF that does not publish a daily NAV or does not have a published NAV on Bloomberg as at the publication time. Last traded price is used as a proxy for NAV.

⁴ Excludes cross-listed ETFs that report flow data monthly to the ASX.

⁵ MER is the quoted management expense ratio of the fund.

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