

ANZ ETFS

WEEKLY ETF MARKET MONITOR

ANZ ETFS Management (AUS) Limited

HIGHLIGHTS OF THE WEEK

- EURO STOXX 50 rose 2.30% on the weaker-than-expected US job report. S&P 500 and Nikkei 225 rose 0.5% and 3.45% respectively, S&P/ASX 200 dropped 2.59%.
- WTI crude dropped 6.7% to close at US\$44.4/bbl on the build-up in the US inventory. Gold rose 0.45% on the news that it would be less likely for the US Fed to increase interest rates in the FOMC meeting on 20/21 September.
- The Australian dollar edged 12bps higher to US 75.7c. The Euro and Yen dropped against the US dollar during the week, ahead of the release of the US employment figures.
- The Australian ETF market saw an active week with A\$192.5m of inflows and an outflow of A\$33.5m from domestically domiciled ETFs. The majority of the inflows were into bond ETFs and the outflows were from equity funds.

for the week ending Friday, 2 September 2016

GLOBAL MARKET DATA MONITOR

Index Name	Price/ Yield	Price Return/ Change in Yield (%) ¹					Chart of the Week
	Current	1W	1M	YTD	12M		
S&P/ASX 200 Index	5,373	-2.59%	-3.03%	1.45%	5.32%		<p>Year-to-date performance of global equities</p> <p>Source: Bloomberg</p>
All Ordinaries Index	5,471	-2.44%	-2.70%	2.36%	6.86%		
Australian dollar/US dollar	0.7573	0.12%	-0.47%	3.94%	7.59%		
Australian dollar/euro	0.6789	0.49%	0.12%	1.16%	8.28%		
Australian dollar/Japanese yen	78.68	2.15%	2.49%	-10.18%	-7.11%		
Aus 10 Year Govt Bond Yield	1.85%	0.00%	0.03%	-1.03%	-0.84%		
S&P 500 Index	2,180	0.50%	1.06%	6.66%	11.86%		
EURO STOXX 50 Index	3,080	2.30%	5.94%	-5.75%	-3.72%		
Nikkei 225 Index	16,926	3.45%	3.26%	-11.08%	-6.46%		
Hang Seng Index	23,267	1.56%	5.14%	6.17%	11.14%		
Euro/US dollar	1.12	-0.38%	-0.61%	2.71%	-0.63%		
US dollar/Japanese yen	103.92	2.04%	3.00%	-13.56%	-13.64%		
US 10 Year Treasury Yield	1.60%	-0.03%	0.05%	-0.67%	-0.58%		
Gold (US\$/troy ounce)	1,325	0.45%	-2.86%	24.97%	16.43%		
Silver (US\$/troy ounce)	18.75	0.43%	-9.46%	35.67%	28.78%		
WTI Crude (US\$/bbl)	44.44	-6.72%	12.48%	19.98%	-3.91%		
Iron Ore (US\$/metric tonne)	59.39	0.44%	-4.12%	36.31%	4.74%		

EXCHANGE TRADED FUNDS PERFORMANCE MONITOR

Top 5 ETFs by 1 Week Total Return (%) ²			Bottom 5 ETFs by 1 Week Total Return (%) ²		
BetaShares Australian Equities Strong Bear (BBOZ)		5.83%	BetaShares Crude Oil Index ETF - Ccy Hedged (OOO)		-6.73%
BetaShares WisdomTree Japan ETF (Hedged) (HJPN)		5.02%	BetaShares Geared Australian Equity Fund (GEAR)		-5.51%
BetaShares Global Banks ETF (Hedged) (BNKS)		3.66%	BetaShares S&P/ASX 200 Resources Sector ETF (QRE)		-3.30%
Vanguard FTSE Europe Shares ETF (VEQ)		3.64%	SPDR S&P/ASX 200 Resources Fund (OZR)		-3.27%
Vanguard FTSE Emerging Markets Shares (VGE)		3.11%	VanEck Vectors Australian Resources ETF (MVR)		-2.80%
Top 5 ETFs by 1 Month Total Return (%) ²			Bottom 5 ETFs by 1 Month Total Return (%) ²		
BetaShares Global Banks ETF (Hedged) (BNKS)		10.86%	VanEck Vectors Gold Miners ETF (GDX)		-12.34%
BetaShares WisdomTree Japan ETF (Hedged) (HJPN)		10.71%	BetaShares Global Gold Miners ETF (Hedged) (MNRS)		-12.11%
BetaShares Crude Oil Index ETF - Ccy Hedged (OOO)		10.55%	ETFS Physical Platinum (ETPMPT)		-9.79%
iShares MSCI BRIC ETF (IBK)		6.48%	ETFS Physical Silver (ETPMAG)		-8.78%
BetaShares Australian Equities Strong Bear (BBOZ)		6.45%	ETFS Physical Palladium (ETPMPPD)		-6.24%
Top 5 ETFs by Year-To-Date Total Return (%) ²			Bottom 5 ETFs by Year-To-Date Total Return (%) ²		
VanEck Vectors Gold Miners ETF (GDX)		91.28%	BetaShares US Equities Strong Bear HF - Hedged (BBUS)		-20.88%
VanEck Vectors S&P/ASX MidCap ETF (MVE)		48.58%	VanEck Vectors ChinaAMC A-Share ETF (CETF)		-15.36%
ETFS Physical Silver (ETPMAG)		30.31%	BetaShares British Pound ETF (POU)		-13.07%
BetaShares Gold Bullion ETF - Ccy Hedged (QAU)		23.20%	BetaShares Australian Equities Strong Bear (BBOZ)		-10.63%
VanEck Vectors Australian Resources ETF (MVR)		23.16%	BetaShares Crude Oil Index ETF - Ccy Hedged (OOO)		-7.23%
Top 5 ETFs by 12 Month Total Return (%) ²			Bottom 5 ETFs by 12 Month Total Return (%) ²		
VanEck Vectors Gold Miners ETF (GDX)		87.42%	BetaShares Crude Oil Index ETF - Ccy Hedged (OOO)		-32.49%
VanEck Vectors S&P/ASX MidCap ETF (MVE)		45.69%	BetaShares US Equities Strong Bear HF - Hedged (BBUS)		-31.87%
SPDR S&P/ASX Small Ordinaries Fund (SSO)		28.84%	BetaShares Australian Equities Strong Bear (BBOZ)		-24.35%
BetaShares Geared US Equity Fund - Ccy Hedged (GGUS)		28.77%	BetaShares British Pound ETF (POU)		-19.37%
iShares S&P/ASX Small Ordinaries ETF (ISO)		28.35%	BetaShares Commodities Basket ETF - Ccy Hedged (QCB)		-11.56%

EXCHANGE TRADED FUNDS FLOW MONITOR

Top 5 ETFs by 1 Week In-Flows (A\$m) ⁴			Top 5 ETFs by 1 Week Out-Flows (A\$m) ⁴		
Vanguard Australian Fixed Index (VAF)		52.1	SPDR S&P/ASX 50 Fund (SFY)		-20.6
iShares Global Corporate Bond (AUD Hedged) ETF (IHCB)		24.8	Russell High Dividend Australian Shares ETF (RDV)		-9.8
Vanguard MSCI Index International Series (VGS)		16.4	SPDR S&P/ASX 200 Listed Property Fund (SLF)		-2.8
Vanguard Australian Property Securities Index ETF (VAP)		15.6	K2 Global Equities Fund (KII)		-0.2
Vanguard Australian Government Bond Index ETF (VGB)		9.2	K2 Australian Small Cap Fund (KSM)		-0.1

ANZ ETFS PRODUCT MONITOR

ETF Name (ASX Code)	NAV	Total Return (%) ²						Inception Date	MER ⁵ (%)
	Current	1W	1M	6M	YTD	12M	Since Incep.		
ANZ ETFS S&P/ASX 100 ETF (ZOZI)	9.93	-2.32%	-2.21%	8.56%	3.86%	8.71%	2.80%	09-Jun-15	0.24
ANZ ETFS S&P/ASX 300 High Yield Plus ETF (ZYAU)	10.29	-1.93%	0.72%	12.12%	6.55%	12.49%	6.56%	09-Jun-15	0.35
ANZ ETFS S&P 500 High Yield Low Volatility ETF (ZYUS)	12.52	2.10%	1.36%	9.38%	16.00%	21.07%	29.64%	09-Jun-15	0.35
ANZ ETFS Physical US Dollar ETF (ZUSD)	10.11	1.40%	0.78%	-4.00%	-3.88%	-7.58%	1.14%	09-Jun-15	0.30
ANZ ETFS Physical Renminbi ETF (ZCNH)	9.37	1.15%	-0.14%	-6.05%	-5.74%	-11.13%	-6.27%	09-Jun-15	0.30
ANZ ETFS Physical Gold ETF (ZGOL)	17.29	0.38%	-2.69%	2.39%	18.66%	6.32%	12.32%	09-Jun-15	0.40
ANZ ETFS EURO STOXX 50 ETF (ESTX)	52.82	2.62%	6.17%	n/a	n/a	n/a	5.65%	19-Jul-16	0.35

Source: Bloomberg. Data as at 2 September 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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