

ANZ ETFS WEEKLY ETF MARKET MONITOR

ANZ ETFS Management (AUS) Limited

HIGHLIGHTS OF THE WEEK

for the week ending Friday, 28 October 2016

- The S&P/ASX 200 ended the week down 2.7% - its worst weekly performance since June - after a higher than anticipated CPI reading dampened expectations on any further RBA rate cuts this year. The S&P 500 declined 0.7% and US 10 year Treasury Yields rose by 11 basis points. In Japan the Nikkei 225 rose by 1.5%. BetaShares Global Banks ETF (BNKS) is the best performing long-equity ETF on both a weekly and monthly basis.
- Iron ore gained 8.9% following further positive economic data out of China. Precious metals also gained with gold and silver up 0.6% and ETFS Physical Platinum (ETPMP) returning 5.1%. WTI crude declined by 4.2%.
- The Australian dollar jumped above US 77c after the CPI data release before retreating back below US 76c to end the week.
- The Australian ETF market saw total inflows of A\$56m into domestically domiciled ETFs for the week. The biggest inflows for the week were into Australian equity ETFs.

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	5,284	-2.70%	-2.37%	-0.23%	-0.96%	
All Ordinaries Index	5,371	-2.59%	-2.35%	0.49%	-0.07%	
Australian dollar/US dollar	0.7599	-0.12%	-1.21%	4.30%	6.80%	
Australian dollar/euro	0.6921	-0.99%	0.92%	3.13%	6.26%	
Australian dollar/Japanese yen	79.61	0.82%	2.77%	-9.12%	-7.60%	
Aus 10 Year Govt Bond Yield	2.38%	0.09%	0.43%	-0.50%	-0.20%	
S&P 500 Index	2,126	-0.69%	-2.07%	4.03%	11.73%	
EURO STOXX 50 Index	3,079	0.05%	2.95%	-5.76%	-9.99%	
Nikkei 225 Index	17,446	1.52%	5.96%	-8.34%	-7.71%	
Hang Seng Index	22,955	-1.80%	-2.81%	4.75%	-0.01%	
Euro/US dollar	1.10	0.93%	-2.07%	1.13%	0.57%	
US dollar/Japanese yen	104.74	0.91%	4.02%	-12.88%	-13.50%	
US 10 Year Treasury Yield	1.85%	0.11%	0.27%	-0.42%	-0.25%	
Gold (US\$/troy ounce)	1,273	0.55%	-3.74%	20.09%	7.92%	
Silver (US\$/troy ounce)	17.61	0.57%	-7.90%	27.42%	9.86%	
WTI Crude (US\$/bbl)	48.70	-4.23%	3.51%	31.48%	6.01%	
Iron Ore (US\$/metric tonne)	63.96	8.92%	13.24%	46.80%	28.05%	

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)	6.19%	BetaShares Geared Australian Equity Fund (GEAR)	-6.42%
ETFS Physical Platinum (ETPMP)	5.11%	BetaShares Crude Oil Index ETF - Ccy Hedged (OOO)	-4.22%
BetaShares Australian Equities Bear (BEAR)	2.72%	UBS IQ Morningstar Australia Dividend Yield ETF (DIV)	-3.92%
BetaShares Global Banks ETF (Hedged) (BNKS)	1.49%	UBS IQ Morningstar Australia Quality ETF (ETF)	-3.86%
Magellan Global Equities Fund Ccy Hedged (MHG) ³	1.22%	Vanguard Australian Property Securities Index ETF (VAP)	-3.79%
Top 5 ETFs by 1 Month Total Return (%) ²		Bottom 5 ETFs by 1 Month Total Return (%) ²	
BetaShares Global Banks ETF (Hedged) (BNKS)	6.71%	ETFS Physical Palladium (ETPMPD)	-11.36%
BetaShares Australian Equities Strong Bear (BBOZ)	5.63%	VanEck Vectors Gold Miners ETF (GDX) ³	-10.29%
BetaShares WisdomTree Japan ETF (Hedged) (HJPN)	5.01%	Vanguard Australian Property Securities Index ETF (VAP)	-9.50%
SPDR S&P/ASX 200 Resources Fund (OZR)	4.64%	BetaShares Global Gold Miners ETF (Hedged) (MNR)	-9.29%
BetaShares US Equities Strong Bear HF - Hedged (BBUS)	4.42%	VanEck Vectors Australian Property ETF (MVA)	-8.97%
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) ³	67.00%	BetaShares British Pound ETF (POU)	-21.02%
VanEck Vectors S&P/ASX MidCap ETF (MVE)	41.44%	BetaShares US Equities Strong Bear HF - Hedged (BBUS)	-16.66%
SPDR S&P/ASX 200 Resources Fund (OZR)	31.95%	VanEck Vectors ChinaAMC A-Share ETF (CETF) ³	-15.99%
BetaShares S&P/ASX 200 Resources Sector ETF (QRE)	30.91%	iShares Global Healthcare ETF (IXJ)	-11.06%
VanEck Vectors Australian Resources ETF (MVR)	26.82%	BetaShares Australian Equities Strong Bear (BBOZ)	-9.52%
Top 5 ETFs by 12 Month Total Return (%) ²		Bottom 5 ETFs by 12 Month Total Return (%) ²	
VanEck Vectors Gold Miners ETF (GDX) ³	42.46%	BetaShares Crude Oil Index ETF - Ccy Hedged (OOO)	-25.55%
VanEck Vectors S&P/ASX MidCap ETF (MVE)	25.74%	BetaShares British Pound ETF (POU)	-25.43%
SPDR S&P/ASX Small Ordinaries Fund (SSO)	15.00%	ETFS Physical Palladium (ETPMPD)	-16.43%
VanEck Vectors Australian Resources ETF (MVR)	14.37%	VanEck Vectors ChinaAMC A-Share ETF (CETF) ³	-14.77%
iShares S&P/ASX Small Ordinaries ETF (ISO)	14.30%	BetaShares US Equities Strong Bear HF - Hedged (BBUS)	-13.76%

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	
BetaShares Australian Dividend Harvester Fund (HVST)	30.0	K2 Australian Small Cap Fund (KSM)	-0.1
iShares S&P/ASX 200 ETF (IOZ)	5.0	K2 Global Equities Fund (KII)	-0.1
BetaShares Managed Risk Australian Share Fund (AUST)	4.5		n/a
BetaShares Gold Bullion ETF - Ccy Hedged (QAU)	3.0		n/a
BetaShares Geared US Equity Fund - Ccy Hedged (GGUS)	2.9		n/a

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)	9.72	-2.63%	-2.10%	3.00%	2.69%	2.49%	1.64%	09-Jun-15	0.24
ANZ ETFS S&P/ASX 300 High Yield Plus ETF (ZYAU)	10.40	-1.27%	0.74%	7.87%	8.94%	10.54%	8.96%	09-Jun-15	0.35
ANZ ETFS S&P 500 High Yield Low Volatility ETF (ZYUS)	11.91	-0.29%	-2.61%	3.01%	11.10%	9.27%	24.17%	09-Jun-15	0.35
ANZ ETFS Physical US Dollar ETF (ZUSD)	10.07	0.24%	0.89%	0.44%	-4.31%	-6.14%	1.53%	09-Jun-15	0.30
ANZ ETFS Physical Renminbi ETF (ZCNH)	9.20	-0.02%	-0.61%	-4.04%	-7.47%	-11.73%	-7.19%	09-Jun-15	0.30
ANZ ETFS Physical Gold ETF (ZGOL)	16.61	0.40%	-3.60%	1.14%	13.99%	1.39%	8.99%	09-Jun-15	0.40
ANZ ETFS EURO STOXX 50 ETF (ESTX)	51.60	0.85%	1.52%	n/a	n/a	n/a	3.19%	19-Jul-16	0.35

Source: Bloomberg. Data as at 28 October 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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