

S&P Dow Jones Indices

A Division of S&P Global

Index Dashboard: Australia & New Zealand

June 29, 2018

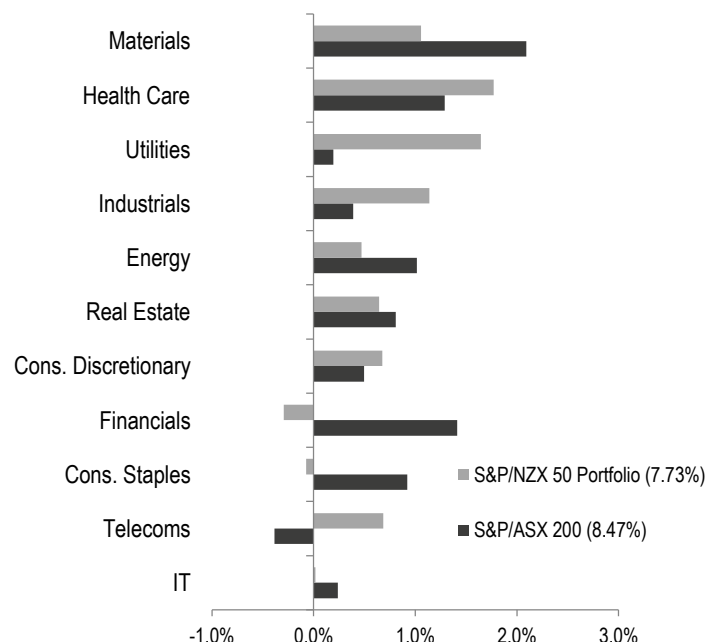
INDEX	1M	QTD	YTD
Australian Equity			
S&P/ASX 200 (6,195)	3.27%	8.47%	4.29%
S&P/ASX 20	4.01%	9.08%	4.50%
S&P/ASX 50	3.67%	9.00%	4.44%
S&P/ASX 100	3.46%	8.45%	4.22%
S&P/ASX 300	3.19%	8.36%	4.27%
S&P/ASX MidCap 50	2.14%	5.24%	2.96%
S&P/ASX Small Ordinaries	1.06%	7.67%	4.67%
S&P/ASX Emerging Companies	-1.70%	0.05%	-1.80%
S&P/ASX 200 Sectors			
Energy	7.76%	19.69%	11.77%
Health Care	2.65%	16.48%	24.47%
Consumer Staples	6.17%	11.89%	12.32%
Materials	1.79%	11.72%	7.93%
Information Technology	6.29%	10.90%	12.70%
Consumer Discretionary	2.06%	10.72%	6.22%
Real Estate	2.57%	10.34%	4.48%
Utilities	6.00%	9.63%	2.09%
Industrials	0.68%	5.32%	1.67%
Financials	4.06%	4.07%	-2.10%
Telecommunication Services	-5.77%	-13.67%	-23.19%
Australian Equity Smart Beta			
S&P/ASX 200 Growth	3.42%	11.17%	8.45%
S&P/ASX 200 Momentum	2.90%	9.30%	12.28%
S&P/ASX 200 Quality	1.61%	8.46%	5.90%
S&P/ASX 200 Enhanced Value	1.87%	8.08%	5.19%
S&P/ASX 300 Shareholder Yield	1.75%	7.05%	2.76%
S&P/ASX 100 Equal Weighted	2.55%	6.90%	3.80%
S&P/ASX Dividend Opportunities	2.94%	6.66%	0.40%
S&P GIVI Australia*	3.42%	5.87%	0.92%
S&P/ASX 200 Value	3.11%	5.79%	0.27%
Australian Equity Thematic			
S&P/ASX 200 Resources	3.30%	16.36%	11.43%
S&P/ASX Infrastructure	5.92%	12.34%	6.28%
S&P/ASX 200 A-REIT	2.19%	10.04%	2.99%
Volatility			
CBOE Volatility Index / VIX® (16.85)*	9.20%	-15.62%	52.63%
S&P/ASX 200 VIX® (12.49)	1.88%	-24.81%	23.16%

INDEX	1M	QTD	YTD
New Zealand Equity			
S&P/NZX 50 Portfolio	2.60%	7.73%	6.22%
S&P/NZX 50 (4,036)	3.28%	7.50%	6.49%
S&P/NZX 20	4.19%	8.26%	7.61%
S&P/NZX 10	5.12%	8.87%	9.67%
S&P/NZX All	3.23%	7.44%	6.58%
S&P/NZX MidCap	0.68%	5.51%	2.60%
S&P/NZX SmallCap	3.16%	7.24%	5.97%
S&P/NZX 50 High Dividend	2.25%	7.20%	1.44%
S&P/NZX Primary Sector Investable Equity	1.60%	7.04%	12.51%
Australia Fixed Income			
	Yield		
S&P/ASX Bank Bill	1.99%	0.15%	0.49%
S&P/ASX Australian Fixed Interest 0+	2.52%	0.47%	0.81%
S&P/ASX Australian Government Bond	2.42%	0.55%	0.79%
S&P/ASX Australian Government Bond 0+	2.39%	0.52%	0.77%
S&P/ASX Government Inflation-Linked Bond 0+	0.57%	1.19%	1.36%
S&P/ASX Corporate Bond 0+	3.11%	0.27%	0.62%
S&P/ASX Fixed Interest 0+ Ex-Sup & Svgn Bond	2.50%	0.49%	0.81%
S&P/ASX Supranational & Svgn Bond 0+	2.64%	0.37%	0.77%
New Zealand Fixed Income			
	Yield		
S&P/NZX Composite IG Bond*	2.45%	0.45%	0.99%
S&P/NZX Government Bond*	2.24%	0.51%	0.99%
S&P/NZX NZ Inflation-Linked Government Bond*	1.58%	0.14%	1.80%
S&P/NZX Local Authority Bond*	2.74%	0.43%	1.12%
S&P/NZX Short End Swap (1Y, 2Y & 3Y)*	2.21%	0.26%	0.68%
S&P/NZX Mid Curve Swap (3Y - 7Y incl.)*	2.57%	0.48%	1.00%
S&P/NZX Long End Swap (7Y & 10Y)*	2.93%	0.70%	1.15%
Multi-Asset			
	Equity (%)		
S&P/ASX Blended Equity & Bond - Conservative	30%	1.33%	3.06%
S&P/ASX Blended Equity & Bond - Balanced	50%	1.88%	4.57%
S&P/ASX Blended Equity & Bond - Growth	70%	2.44%	6.12%
S&P/ASX Blended Equity & Bond - High Growth	85%	2.85%	7.29%
S&P/ASX 200 Daily Risk Control 5%*	48%	1.81%	4.50%
S&P/ASX 200 Daily Risk Control 10%*	96%	3.52%	8.75%
S&P/ASX 200 Daily Risk Control 15%*	144%	5.25%	13.12%
Commodity			
Dow Jones Commodity (DJCI)*		-3.71%	0.32%
S&P GSCI*		0.12%	6.69%

Summary

- Although trade tensions weighed on global equity market sentiment throughout June, Australian equities finished the month in positive territory. The S&P/ASX 200 posted a 3.27% monthly gain, making it an 8.47% increase this quarter.
- There were celebrations all round in New Zealand this month; buoyed by the news that Prime Minister Jacinda Ardern gave birth to her first child, the S&P/NZX 50 closed June with a 3.28% total return.
- Energy led the way among S&P/ASX 200 sectors this month to take the gold medal this quarter. Rising commodity prices provided tailwinds; the S&P GSCI posted a 6.69% quarterly gain amid an improved outlook for the global economy and the potential impact of China's proposed tariffs on U.S. energy companies. Telecoms was the only sector to fall; it plunged 5.77% in June to record a whopping 13.67% drop since March.
- Growth topped the charts among Australian Equity Smart Beta strategies this month; its strong showing in May meant the strategy also led the way this quarter, beating second-placed Momentum by nearly 2%. Declines earlier in the quarter meant value-oriented strategies continued to bring up the rear.
- Each of our Australian fixed income indices rose this month amid reduced expectations of a rate hike; minutes from the Reserve Bank of Australia's latest meeting omitted a phrase stating the next interest rate would be up, rather than down.

Headline Sector Contribution Q2 2018



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