

## TRADING HIGHLIGHT

- Following three months of contraction, trading activities in the ETF space rebounded in July (value: RM5.5 million, volume: 2.3 million units) from a year-to-date (YTD) low in June (value: RM4.34 million, volume: 1.86 million units), bringing the total YTD value/volume exchanged to RM62.8 million and 26.1 million units. Despite the month-on-month (MoM) improvement, activities were still below the YTD average (value: RM9 million, volume: 3.7 million units).
- At the macro level, trading sentiment during the month was still dominated by fears surrounding the inflation-induced tightening monetary policies by global central banks and the subsequent rising risk of a global recession. From a technical point of view, the local equities market was in an oversold condition towards the first half of July and both the FBMKLCI and FBMSC flashed out positive RSI divergence signals - setting the stage for a rebound over the past few weeks.

Figure 1: ETFs Recording MoM Growth in Total Traded Volume and Value, July 2022

ETF Name	Stock Short	Value (RM) (July 2022)	MoM Growth (%)	ETF Stock Short Name	Volume (July 2022)	MoM Growth (%)
ABFMY1		179,252	1400%	ABFMY1	156,000	1404%
CHINA100-MYR		1,040,186	310%	CHINA100-MYR	648,800	323%
MYETFID		19,723	127%	MYETFID	17,500	117%
KLCI1XI		58,720	95%	FANG-2XL	74,000	111%
FANG-2XL		148,010	84%	KLCI1XI	7,900	98%
GOLDETF		1,298,800	73%	GOLDETF	533,100	64%
FANG-1XI		11,374	50%	CHINAETF-USD	29,000	48%
CHINAETF-MYR		2,123,513	45%	CHINAETF-MYR	388,349	44%
CHINAETF-USD		49,787	43%	FANG-1XI	2,000	43%

Traded value and volume include both market transaction and direct business transaction. Refer to the appendix for the full name of the ETF.

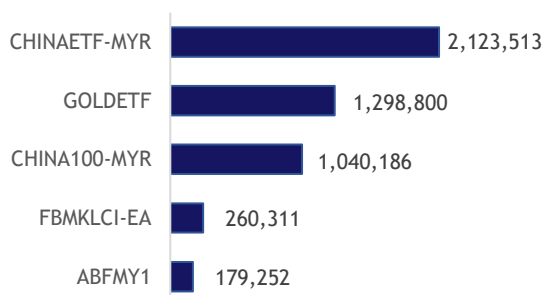
- The MYR-priced China-focused equities ETFs (CHINA100 - MYR and CHINAETF-MYR) continued to dominate trading activities. On a combined basis, CHINA100-MYR and CHINAETF-MYR contributed 51.3% and 41.4% of the YTD value and volume traded. Both securities also contributed 126% and 137% to the MoM value and volume gains in the ETFs sector. The improved trading activities can be attributed to the rebound in China equities during the month as newsflow suggests more accommodative macro-economic policies by the Chinese government. It is worth noting that, while both CHINAETF-MYR and CHINAETF - USD track the same underlying index, S&P New China Sectors Ex A-Shares Index, the trading activities are skewed towards the MYR-denominated variant.
- Trading activities in the GOLDETF rebounded from its lowest YTD level, value traded picked up 63.6% MoM, the second lowest monthly trading level on a YTD basis. Activities rebounded as the underlying asset (LBMA Gold Price AM) approached the lower bound of its 22-month sideways trading. Despite the underlying asset's YTD (July) decline of 2.24%, the GOLDETF, which is traded in MYR, posted 3.99% gains over the same period largely on the depreciation of MYR against the USD. From the cross-assets' perspective, the underlying asset also enjoyed a tailwind since the second half of July following the technical pullback in the USD.

# ETF PERFORMANCE REPORT

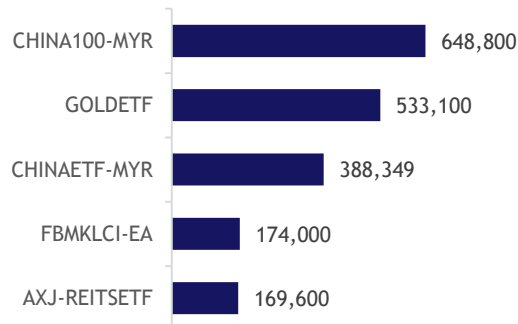
JULY 2022



**Figure 2: Top Five Most Active ETF by Value (RM), July 2022**

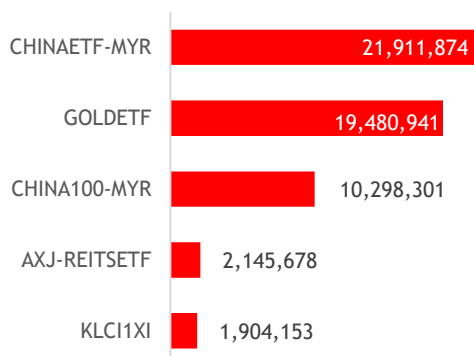


**Figure 3: Top Five Most Active ETF by Volume (units), July 2022**

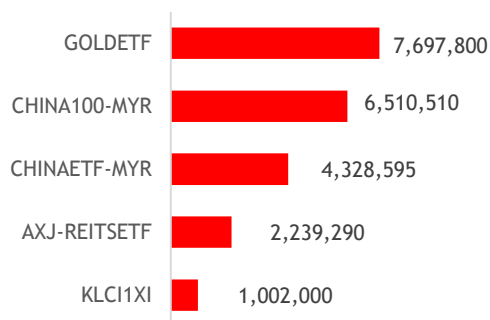


Traded value and volume include both market transaction and direct business transaction. Refer to the appendix for full name of the ETF.

**Figure 4: Top Five Most Active ETF by Value (RM), YTD July 2022**



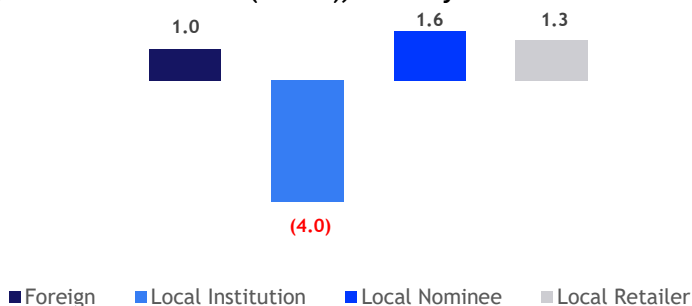
**Figure 5: Top Five Most Active ETF by Volume (units), YTD July 2022**



Traded value and volume include both market transaction and direct business transaction. Refer to the appendix for the full name of the ETF.

## FUND FLOW HIGHLIGHT

**Figure 6: ETF Fund Flow (RM mil), YTD July 2022**



- In July, foreign investors and local institutions turned net sellers.
- Local nominees supported the trading, with top net purchase of CHINAETF-MYR.

**Notes:**

- Fund flow includes both on market transaction and direct business transaction;
- No trading from Proprietary YTD, including Proprietary Trading Investment (IVT) and Proprietary Day Trades (PDT);

# ETF PERFORMANCE REPORT

JULY 2022

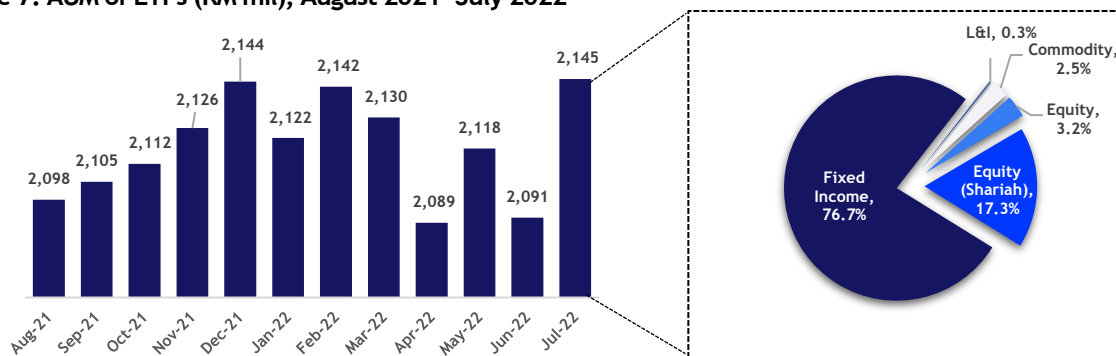


- iii. Local nominees include retail and non-retail investors which trade via nominee Central Depository System accounts opened under Authorised Depository Agents (ADA).

## ASSET UNDER MANAGEMENT (AUM)

- July's AUM was up by 2.6% to RM2.15 billion, lifted primarily by Shariah equity, fixed income and L&I ETFs.
- ETF with MoM growth in unit-in-circulation include:
  - CHINA100-MYR: +11.1% to 20 million units

Figure 7: AUM of ETFs (RM mil), August 2021- July 2022



L&I - Leveraged and Inverse ETFs

[REMAINDER OF THE PAGE HAS BEEN INTENTIONALLY LEFT BLANK]

# ETF PERFORMANCE REPORT

JULY 2022

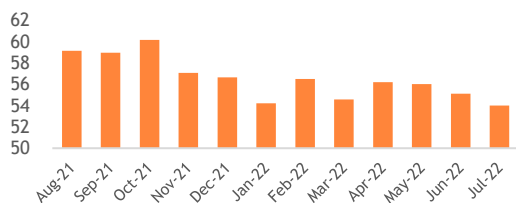


## APPENDIX

Figure 8: ETFs' AUM (RM mil), August 2021 - July 2022

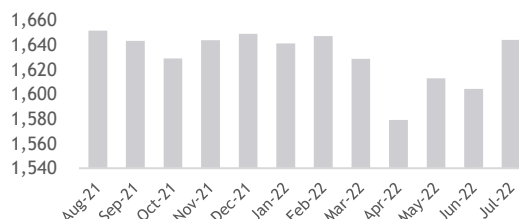
### Commodity (1)

0828EA TradePlus Shariah Gold Tracker (GOLDETF)



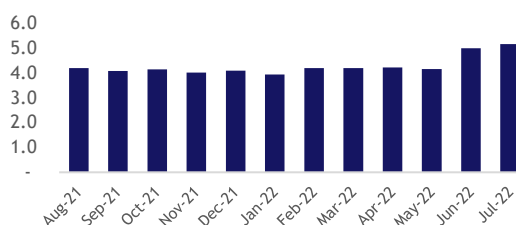
### Fixed Income (1)

0800EA ABF Msia Bond Index Fund (ABFMY1)

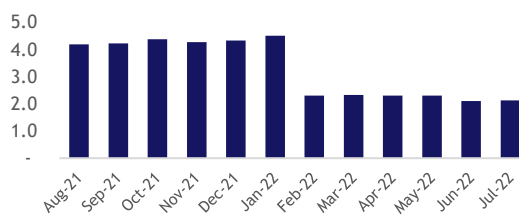


### Equity (7)

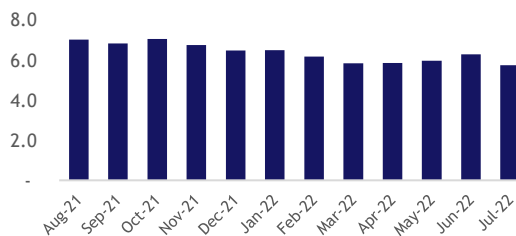
0820EA FTSE Bursa Malaysia KLCI ETF (FBMKLCI-EA)



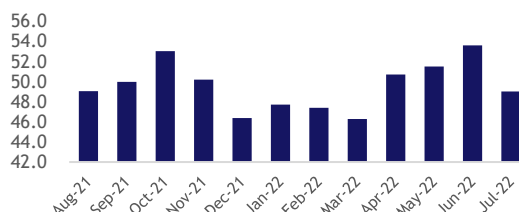
0822EA Principal FTSE ASEAN 40 Malaysia ETF (PAM-A40M)



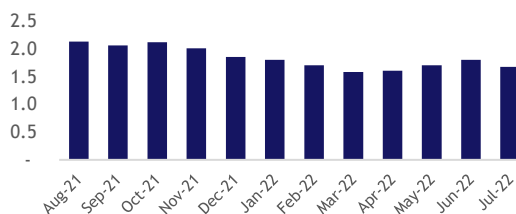
0823EA Principal FTSE China 50 ETF (PAM-C50)



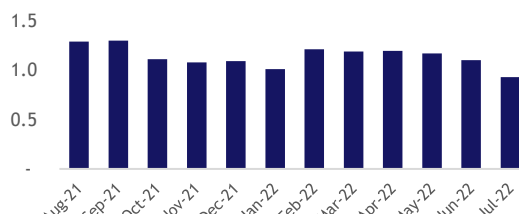
0829EA TradePlus S&P New China Tracker-MYR (CHINAETF-MYR)



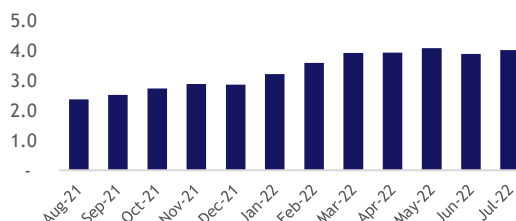
0829EB TradePlus S&P New China Tracker-USD (CHINAETF-USD)



0836EA TradePlus DWA Malaysia Momentum Tracker (MY-MOMETF)



0837EA Tradeplus MSCI Asia Ex Japan REIT Tracker (AXJ-REITSETF)



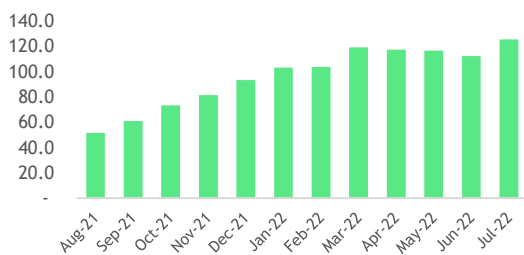
# ETF PERFORMANCE REPORT

JULY 2022

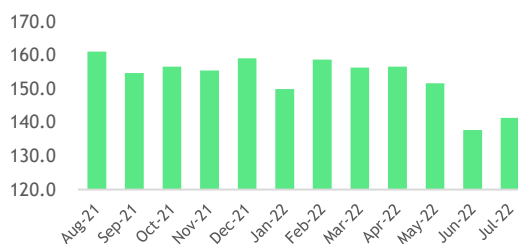


## Equity (Shariah Compliant) (5)

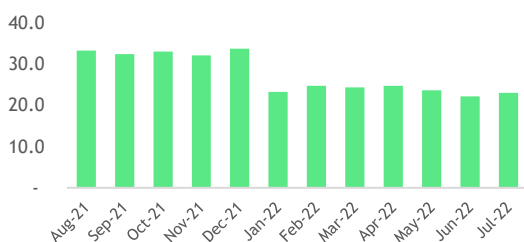
**0827EA MyETF Dow Jones U.S. Titans 50 (METFUS50)**



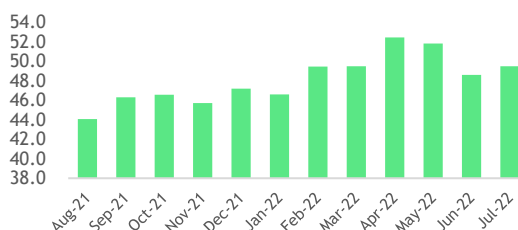
**0821EA MyETF Dow Jones Islamic Market Malaysia Titan 25 (MYETFDJ)**



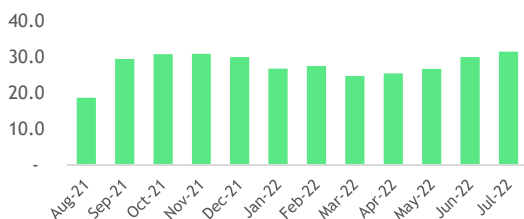
**0824EA MyETF MSIC Malaysia Islamic Dividend (MYETFDI)**



**0825EA MyETF MSCI South East Asia Islamic Dividend (METFSID)**

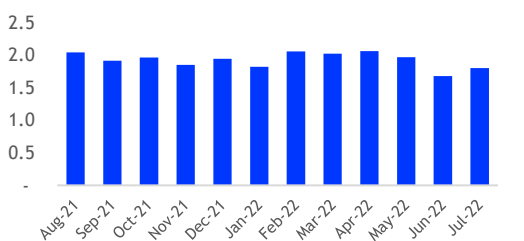


**0838EA VP-DJ Shariah China A-Shares 100 (CHINA100-MYR)**

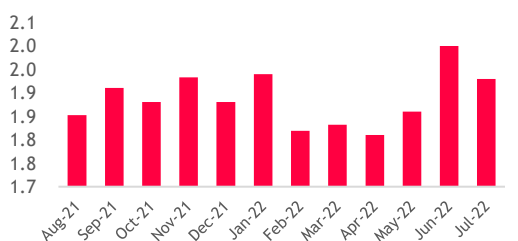


## Leveraged & Inverse (6)

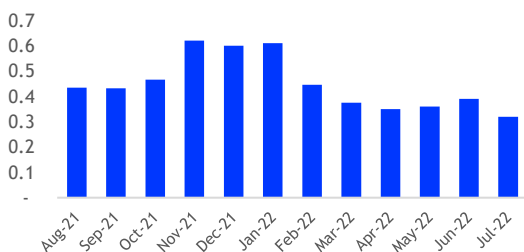
**0834EA Kenanga KLCI Daily 2X Leveraged ETF (KLCI2XL)**



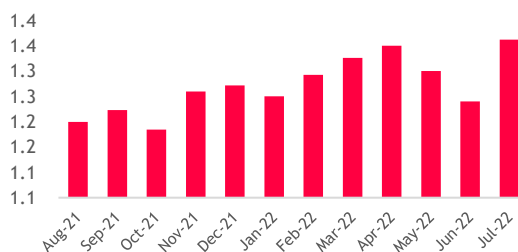
**0835EA Kenanga KLCI Daily (-1X) Inverse ETF (KLCI1XI)**



**0832EA TradePlus HSCEI Daily 2X Leveraged Tracker (HSCEI-2XL)**



**0833EA TradePlus HSCEI Daily (-1X) Inverse Tracker (HSCEI-1XI)**

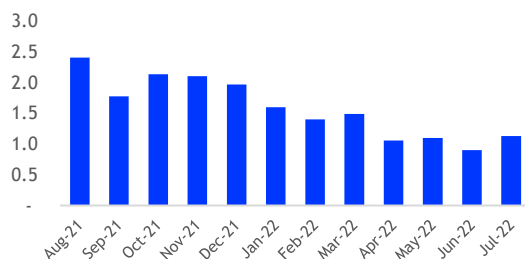


# ETF PERFORMANCE REPORT

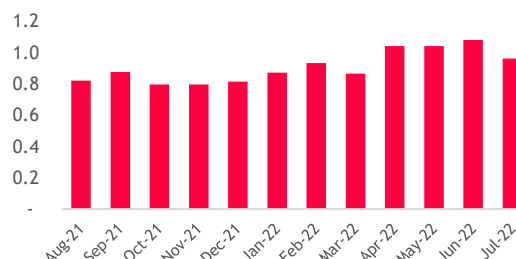
JULY 2022



0830EA TradePlus NYSE FANG+ Daily 2X Leveraged Tracker (FANG-2XL)



0831EA Tradeplus NYSE FANG+ Daily (-1X) Inverse Tracker (FANG-1XI)



### Notes:

- i. AUM as of the last market day of the month;
- ii. ETFs denominated in USD are converted to RM by using the middle rate at session 1700 of the market day sourced from Bank Negara Malaysia.

**DISCLAIMER:** This report is provided for general information purposes only. Although care has been taken to ensure the accuracy of the information within this report, Bursa Malaysia Berhad and its subsidiaries ("Bursa Malaysia Group") do not warrant or represent, expressly or impliedly as to the completeness, accuracy or currency of the information in this report. Bursa Malaysia Group does not endorse and shall not be liable for any information in this report that have been obtained via third party sources (if any).

The information contained in this report is neither an offer or solicitation to enter into any transaction nor is it a recommendation or endorsement of any product(s) mentioned in this report. The information also does not constitute legal, financial, trading or investment advice. You are advised to seek independent advice and/or consult relevant laws, regulations and rules prior to trading/investing. Bursa Malaysia Group does not accept any liability howsoever arising, including any liability arising from any trading/investment decisions made on the basis of this information.

This report or any part of this report shall not be used or reproduced in any form without Bursa Malaysia Berhad's prior written permission.