

## TRADING HIGHLIGHT

- ETFs' value and volume traded rebounded for the second consecutive month in August (value: RM6.04 million (mil), volume: 2.36 mil) from July (value: RM5.50 mil, volume: 2.30 mil), bringing the year-to-date (YTD) value and volume traded to RM68.8 mil/28.5 mil. Driving this M-o-M improvement was the additional trading days (August: 22 days vs July: 20 days). However, average daily traded value (ADV) for the segment was flattish M-o-M at RM275K. The YTD average monthly value/volume traded was RM8.61 mil and 3.56 mil respectively.
- Global equities' broad-based rebound hit an interim peak during the first half of August and has since been developing a pullback. The pullback was largely due to market participants re-adjusting their expectations on global central banks' monetary policy path, particularly the Federal Reserve, which continues to telegraph its current priority of tackling high inflation. Additionally, the energy markets remain volatile due to supply concerns and geopolitical risks with Europe looking particularly vulnerable to supply shock.

**Figure 1: ETFs - Monthly Volume And Value Traded Improved On Higher M-o-M Trading Days**

ETF Name	Stock Short	Value (RM) (August 2022)	M-o-M Growth	ETF Stock Short Name	Volume (August 2022)	M-o-M Growth
PAM-A40M		137,802	832%	PAM-A40M	84,255	806%
MY-MOMETF		56,111	359%	MY-MOMETF	59,900	340%
PAM-C50		133,115	194%	PAM-C50	102,560	211%
CHINAETF-MYR		3,368,461	59%	CHINAETF-MYR	649,400	67%
METFSID		11,203	40%	METFSID	13,900	35%
FBMKLCI-EA		290,237	11%	FBMKLCI-EA	188,660	8%

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

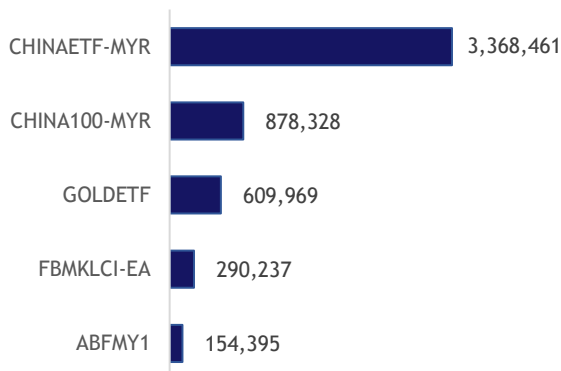
- China-themed ETFs gained market share.** While the key equity indices in China traded sideways during August, China-themed equity ETFs listed on Bursa Malaysia continued to dominate trading activities in the ETFs sector. In total, they made up 73% (RM4.43 mil, up 37.5% from July) of the value transacted in the ETFs sector in August. Within this theme, the Tradeplus S&P New China Tracker-MYR (CHINAETF-MYR) (RM3.37 mil) and VP-DJ Shariah China A-Shares 100 ETF - MYR (CHINA100-MYR) (RM880K) were the most traded by value. Looking ahead, trading interest in these ETFs could improve, especially after the 20th National Congress in China, which is scheduled to be held in Mid-October, as market commentators expect policymakers to re-prioritise spurring economic growth in their policies.
- Trading in Malaysia-focused ETFs (including inverse and leveraged ETFs) picked up organically.** The 6 Malaysian equities-focused ETFs (including inverse and leveraged ETFs) saw their combined value traded improved by 7.5% in August to RM511K (July: RM475K). This translated into market share of 8.5% for August, versus 8.7% in July. The ETF with the highest value traded in this sub-segment is the FTSE BURSA MALAYSIA KLCI ETF (FBMKLCI-EA), which contributed to 57% of the Malaysia-focused ETFs' total value traded.
- Tradeplus Shariah Gold Tracker (GOLDETF), activities cooled down as the yellow metal's prices retrace.** Gold experienced a sharp pullback in the second half of August on the combination of higher yield, hawkish central banks and the strong USD. This also came after it failed to cross above its 50-day SMA line. Tracking this sentiment and following a brief rebound in July, the GoldETF saw its monthly value traded shrank to its lowest YTD monthly level of RM610K (YTD total: RM20.1 mil, YTD average: RM2.5 mil). While the firmer USD/RM did provide mild support to the RM-valued ETF, this was largely cancelled by the weak underlying asset (LBMA Gold Price AM).

# ETF PERFORMANCE REPORT

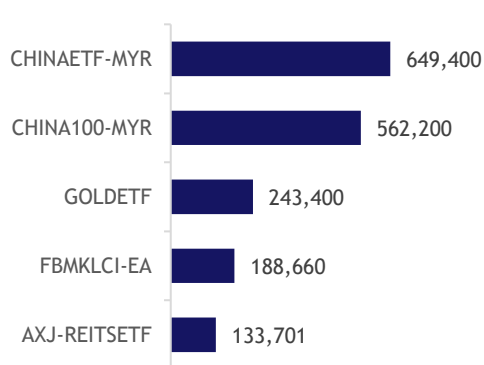
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**Figure 2: Top Five Most Active ETFs by Value (RM), August 2022**

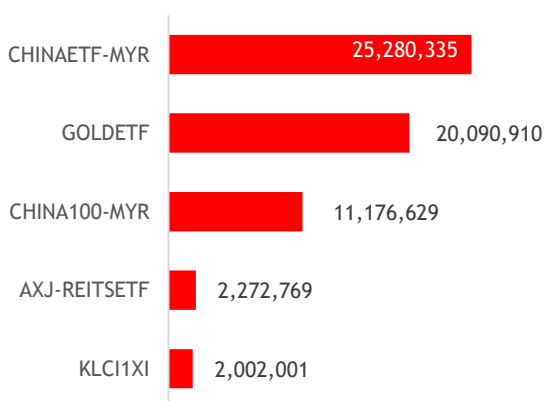


**Figure 3: Top Five Most Active ETFs by Volume (units), August 2022**

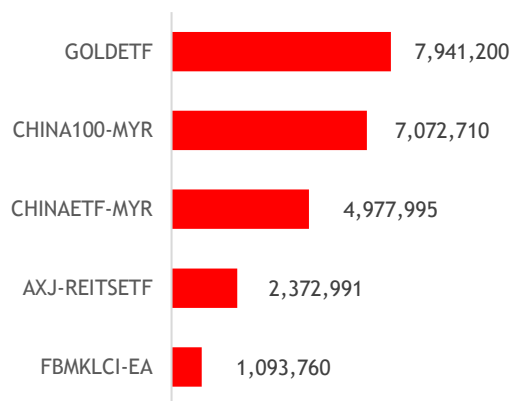


*Traded value and volume include both market transaction and direct business transaction. Refer to the appendix for full name of the ETF.*

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



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



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

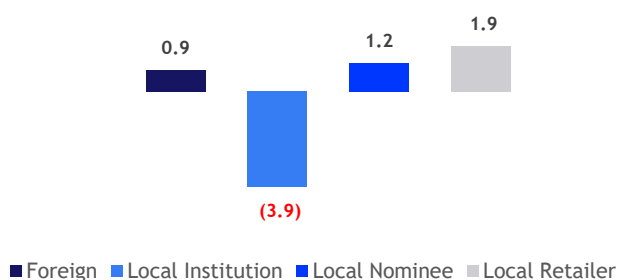
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## FUND FLOW HIGHLIGHT

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



- Foreign investor net sold ETFs for second consecutive months in August. This led to a reduced inflow position to RM0.9 mil as at YTD. GOLDETF and FBMKLCI-EA topped the list in terms of foreign inflow YTD.
- Local institutions net sold four out of eight months in 2022. In August, they turned net buyers. Local institutions were net purchasers of GOLDETF, ABFMY1, MYETFID, PAM-A40M and KLCI2XL as at YTD.
- Local retailers was the largest supporter of ETF in August, after adding RM534K.

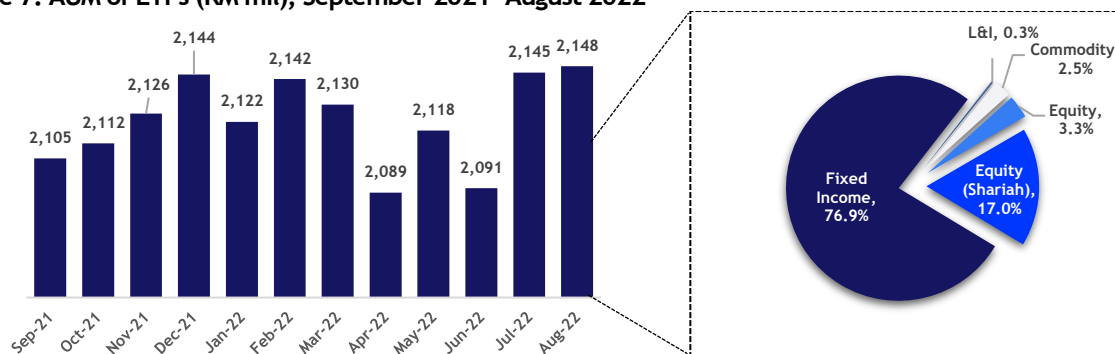
### Notes:

- 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);
- 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)

- August's AUM modestly increased to RM2.15 billion in line with higher AUM of equity and fixed income ETFs.
- FBMKLCI-EA's AUM improved for the past 3 consecutive months on the back on higher net asset value (NAV). It closed at an AUM of RM5.2 mil in August from RM4.13 mil back in May.
- Accordingly, AUM of KLCI2XL was up for 2 consecutive months, from RM1.68 mil in June to RM1.83 mil in August in line with higher NAV.
- Outside of Malaysia, CHINAETF-MYR recorded increase in both NAV and unit in circulation in August, bringing a 4.0% growth in its AUM to RM51.0 mil.

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



L&I - Leveraged and Inverse ETFs

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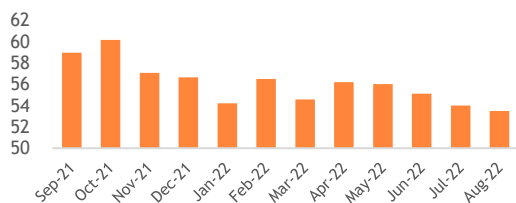


## APPENDIX

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

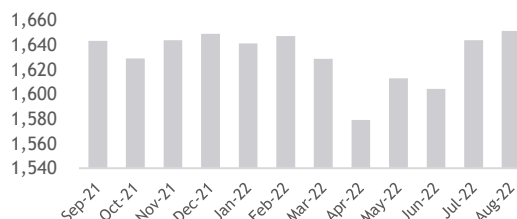
### Commodity (1)

0828EA TradePlus Shariah Gold Tracker (GOLDETF)



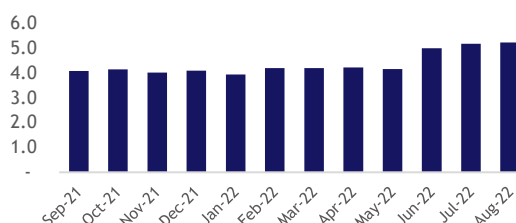
### Fixed Income (1)

0800EA ABF Msia Bond Index Fund (ABFMY1)

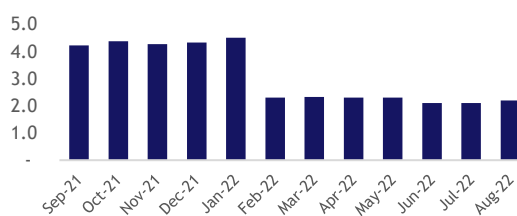


### Equity (7)

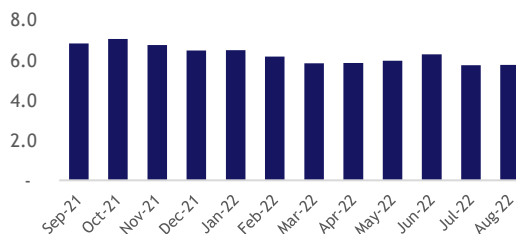
0820EA FTSE Bursa Malaysia KLCI ETF (FBMKLCI-EA)



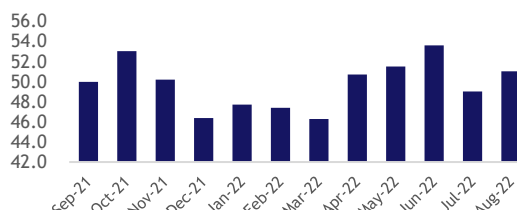
0822EA Principal FTSE ASEAN 40 Malaysia ETF (PAM-A40M)



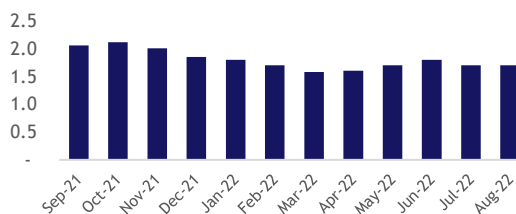
0823EA Principal FTSE China 50 ETF (PAM-C50)



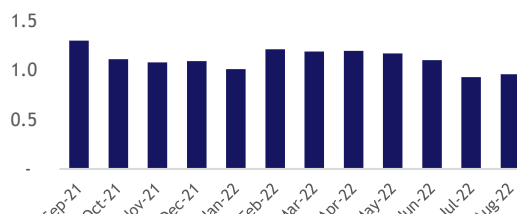
0829EA TradePlus S&P New China Tracker-MYR (CHINAETF-MYR)



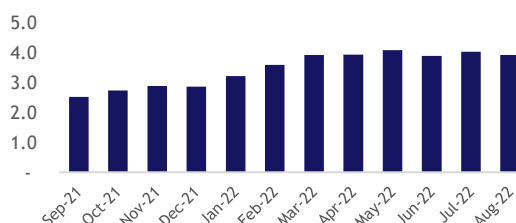
0829EB TradePlus S&P New China Tracker-USD (CHINAETF-USD)



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



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



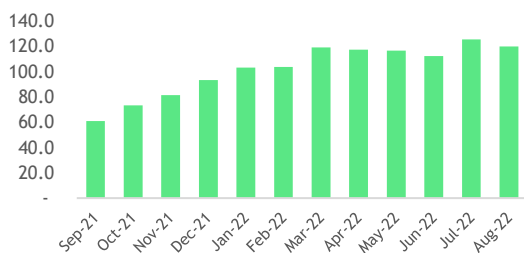
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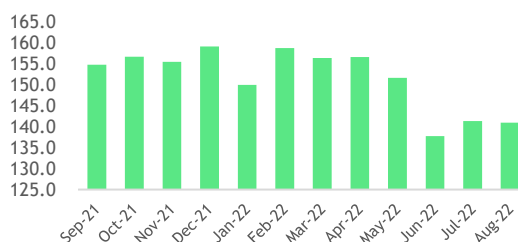


## Equity (Shariah Compliant) (5)

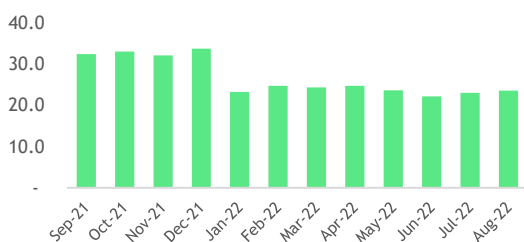
**0827EA MyETF Dow Jones U.S. Titans 50 (METFUS50)**



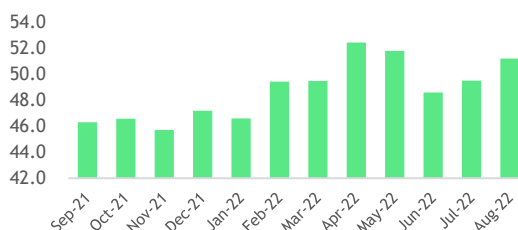
**0821EA MyETF Dow Jones Islamic Market Malaysia Titan 25 (MYETFDJ)**



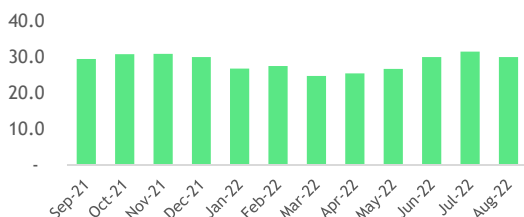
**0824EA MyETF MSIC Malaysia Islamic Dividend (MYETFDI)**



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



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

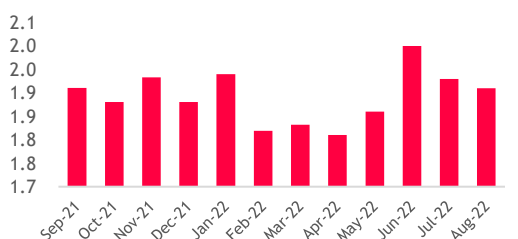


## Leveraged & Inverse (6)

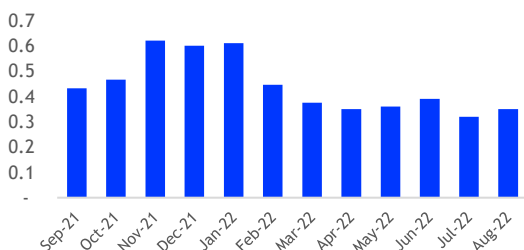
**0834EA Kenanga KLCI Daily 2X Leveraged ETF (KLCI2XL)**



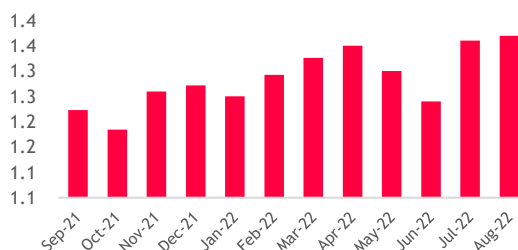
**0835EA Kenanga KLCI Daily (-1X) Inverse ETF (KLCI1XI)**



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



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

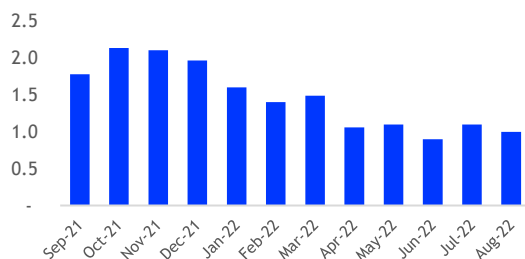


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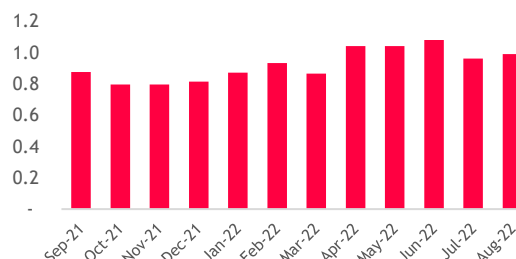
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0830EA TradePlus NYSE FANG+ Daily 2X Leveraged Tracker (FANG-2XL)



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.

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