



**ASSET  
MANAGEMENT**

**BUILT ON RULES**

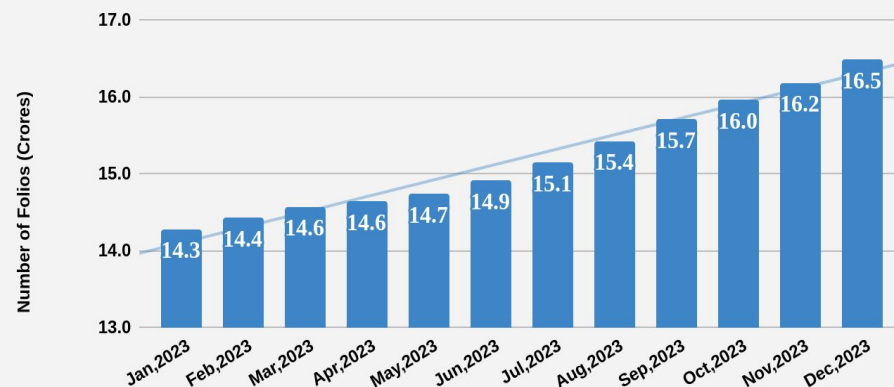
# NJ's CHART BOOK

January 2024

## TOPIC

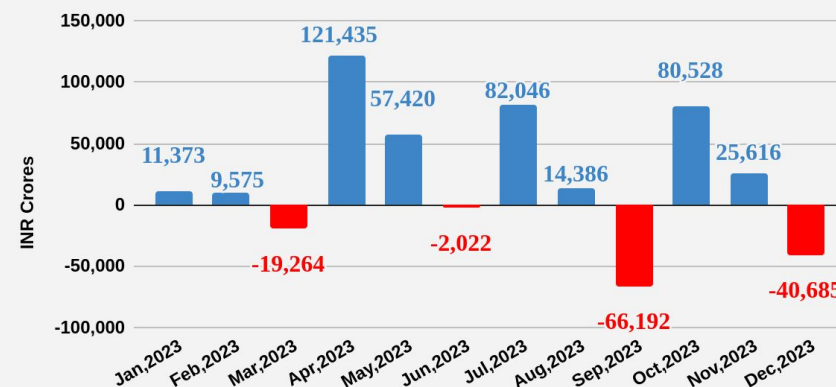
<b>Mutual Fund Industry Update</b>	<b>3</b>
<b>Equity Market Update</b>	<b>4</b>
<b>Debt Market Update</b>	<b>9</b>
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## Number of Folios (Crores)



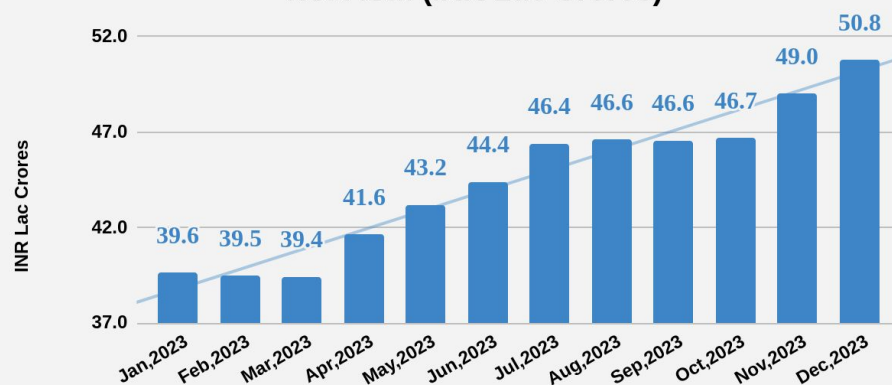
Source: AMFI | January 2023-December 2023

## Net Inflow (INR Crores)



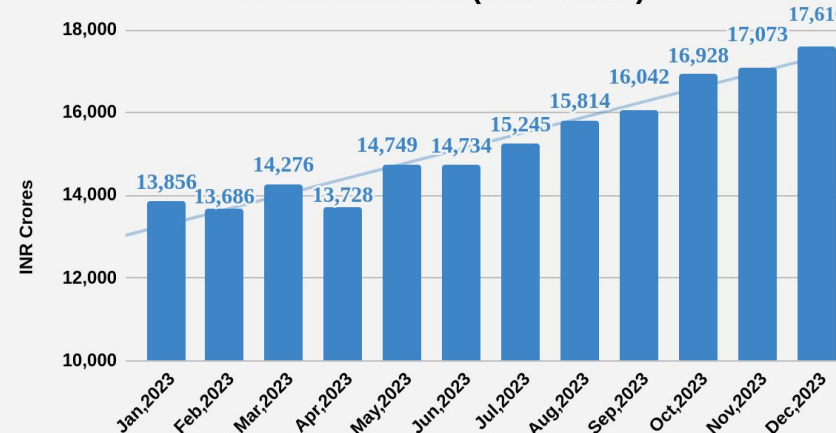
Source: AMFI | January 2023-December 2023

## Net AUM (INR Lac Crores)



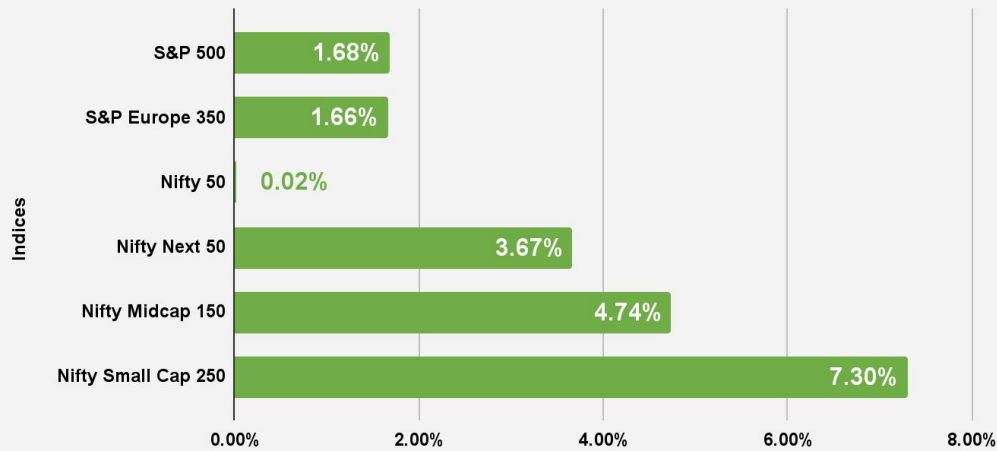
Source: AMFI | January 2023-December 2023

## SIP Contribution (INR Crores)



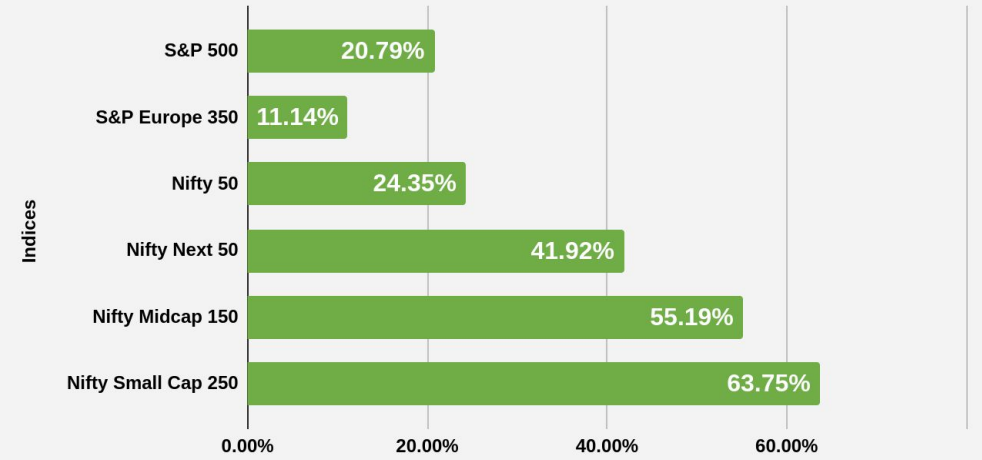
Source: AMFI | January 2023-December 2023

## Market Indices (U.S, Europe & Domestic) (1M Performance)



Source: Bloomberg | As on 31 January 2024

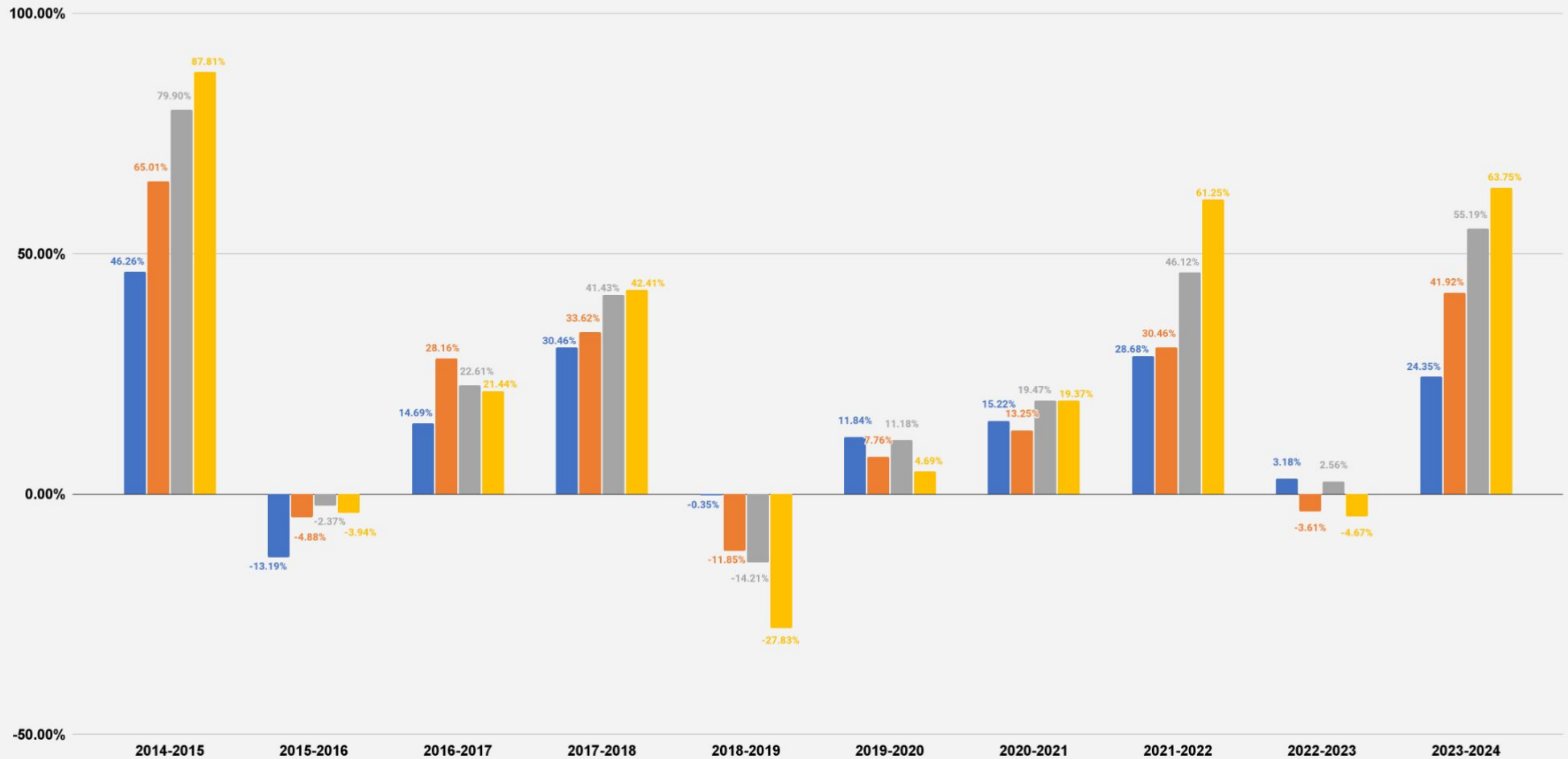
## Market Indices (U.S, Europe & Domestic) (1Y Performance)



Source: Bloomberg | As on 31 January 2024

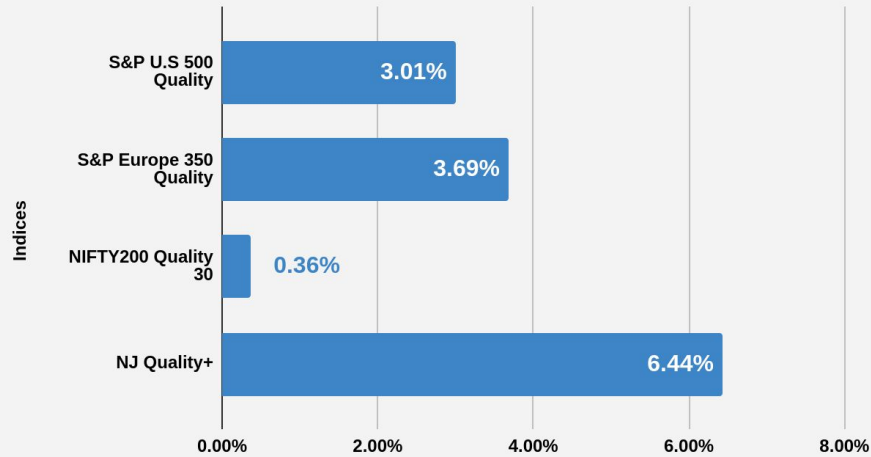
## NIFTY MARKET INDICES (10Y Performance)

■ NIFTY 50 TRI ■ NIFTY NEXT 50 TRI ■ NIFTY MIDCAP 150 TRI ■ NIFTY SMALLCAP 250 TRI



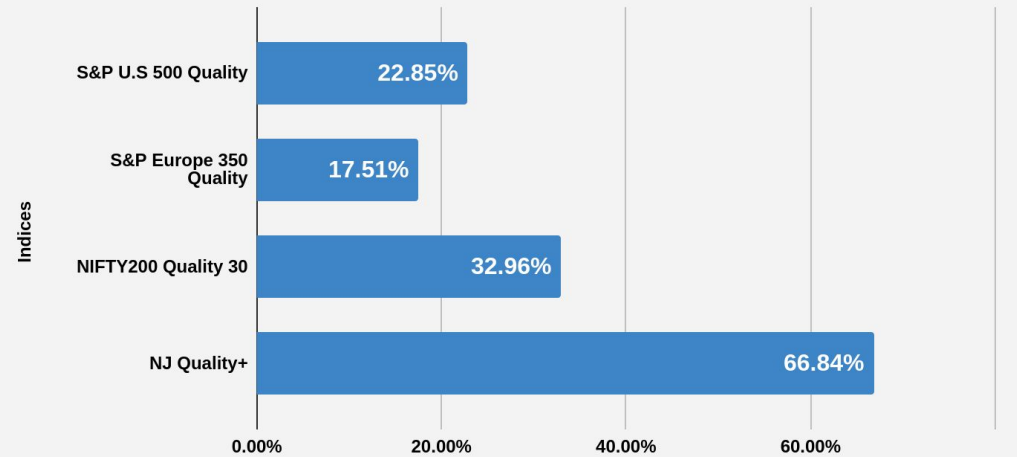
Source: Smart Beta | 31 January 2014 - 31 January 2024

## Quality Factor Indices (1M Performance)



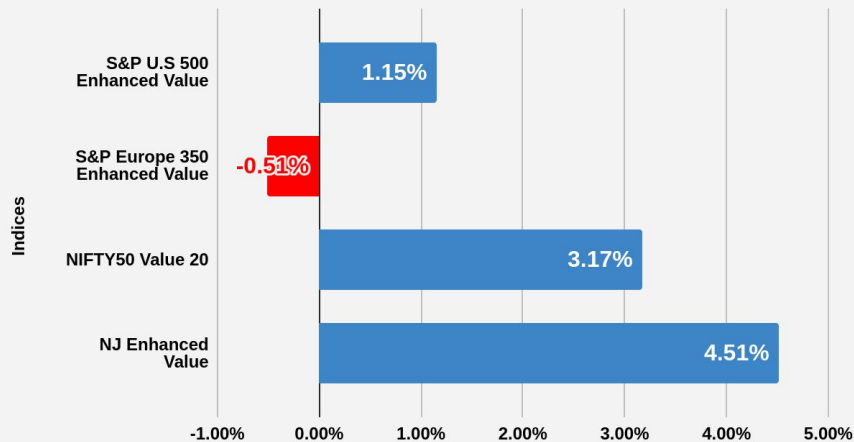
Source: Bloomberg, Smart Beta | As on 31 January 2024

## Quality Factor Indices (1Y Performance)



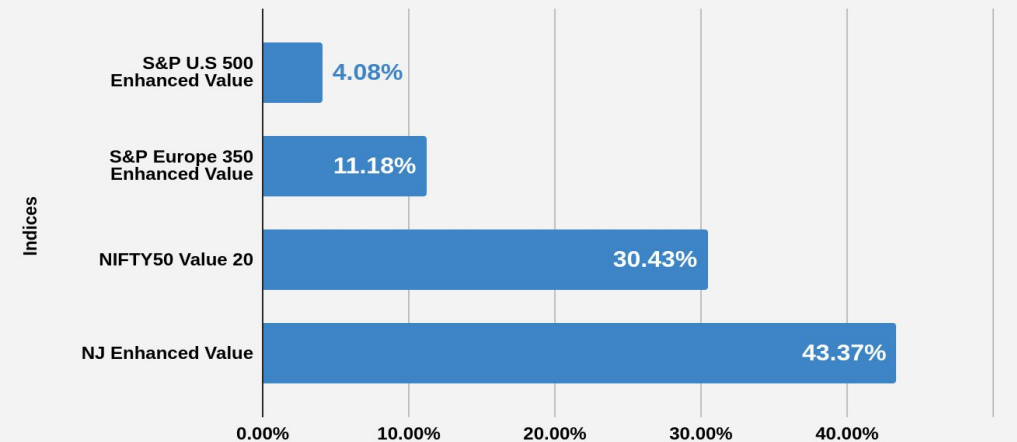
Source: Bloomberg, Smart Beta | As on 31 January 2024

## Enhanced Value Factor Indices (1M Performance)



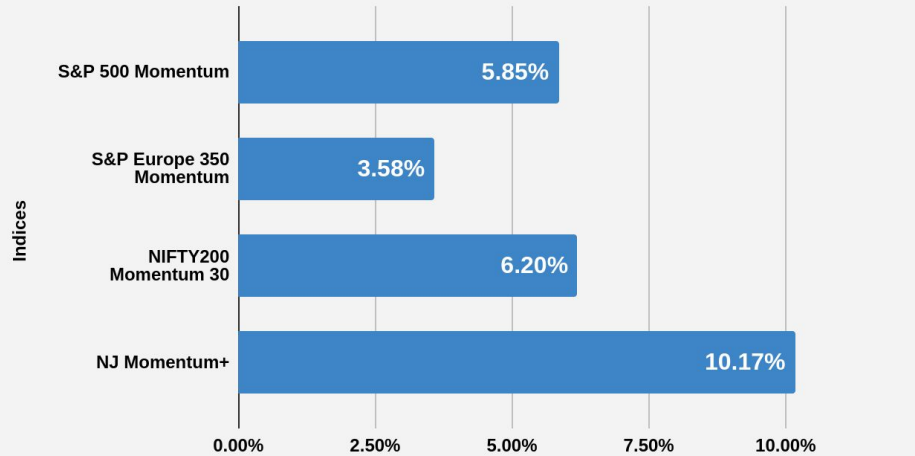
Source: Bloomberg, Smart Beta | As on 31 January 2024

## Enhanced Value Factor Indices (1Y Performance)



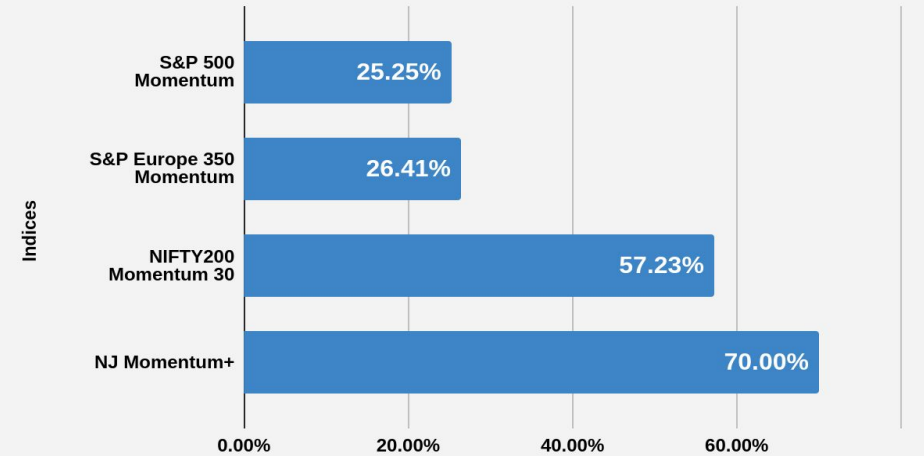
Source: Bloomberg, Smart Beta | As on 31 January 2024

## Momentum Factor Indices (1M Performance)



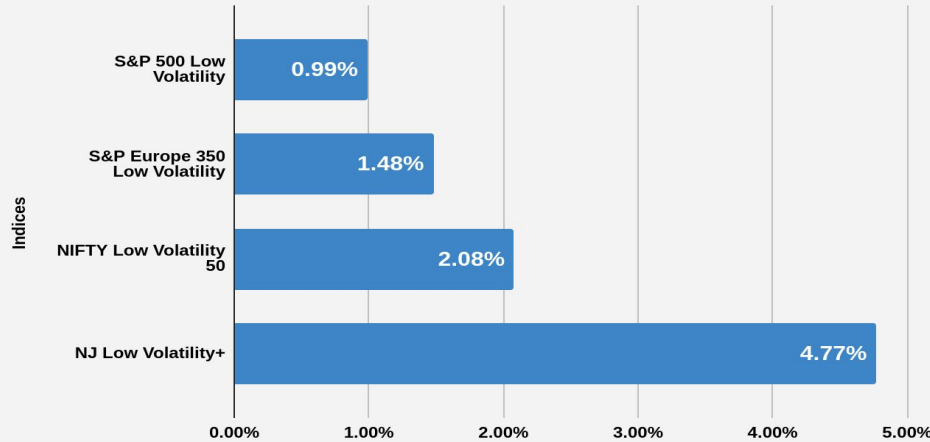
Source: Bloomberg, Smart Beta | As on 31 January 2024

## Momentum Factor Indices (1Y Performance)



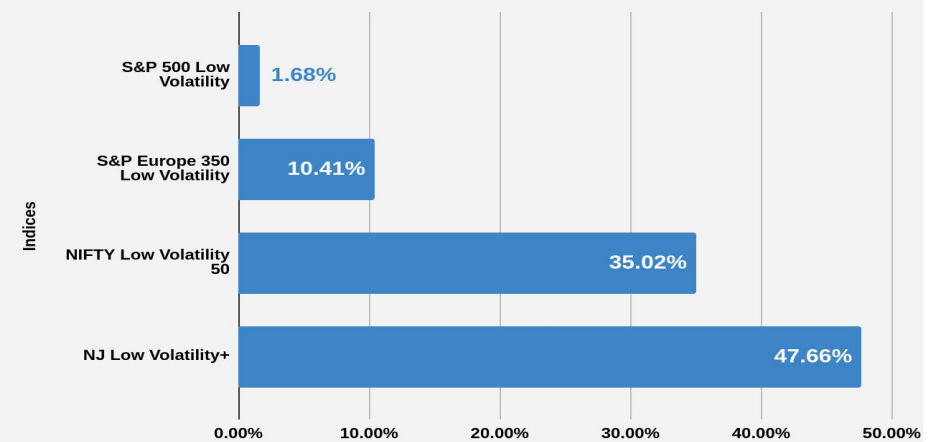
Source: Bloomberg, Smart Beta | As on 31 January 2024

## Low Volatility Factor Indices (1M performance)



Source: Bloomberg, Smart Beta | As on 31 January 2024

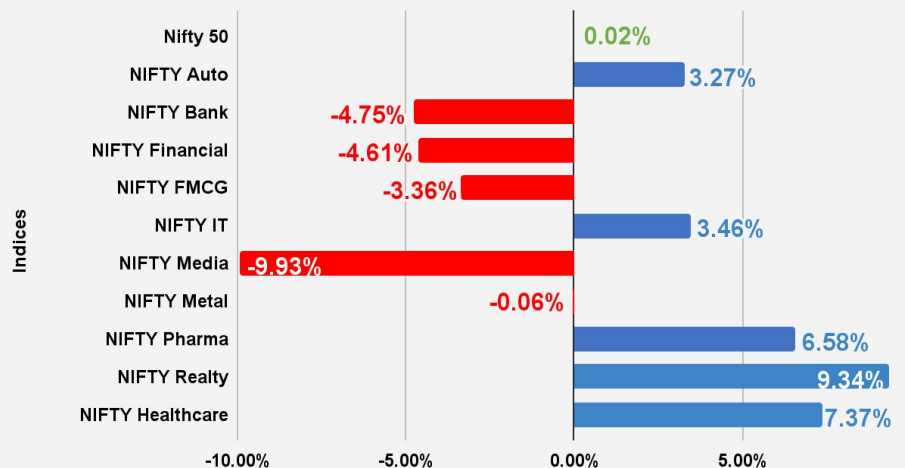
## Low Volatility Factor Indices (1Y Performance)



Source: Bloomberg, Smart beta | As on 31 January 2024

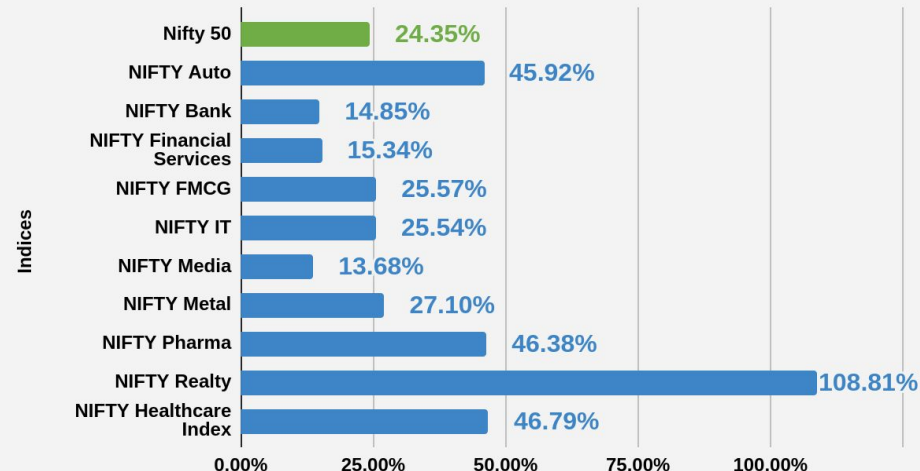


## Domestic Sectoral Indices (1M Performance)



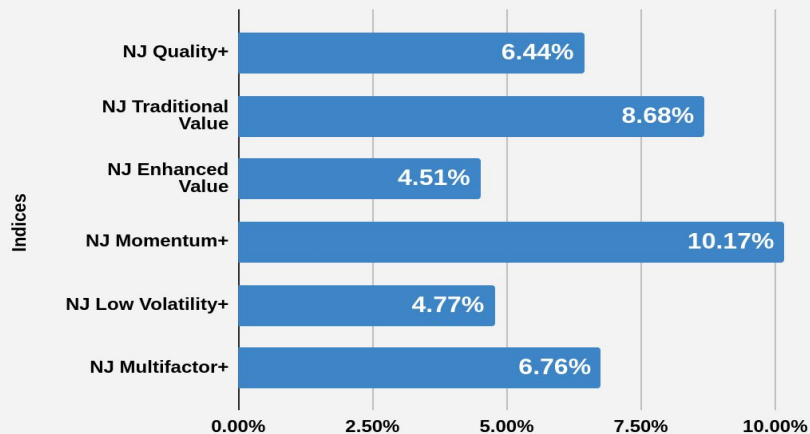
Source: Bloomberg | As on 31 January 2024

## Domestic Sectoral Indices (1Y Performance)



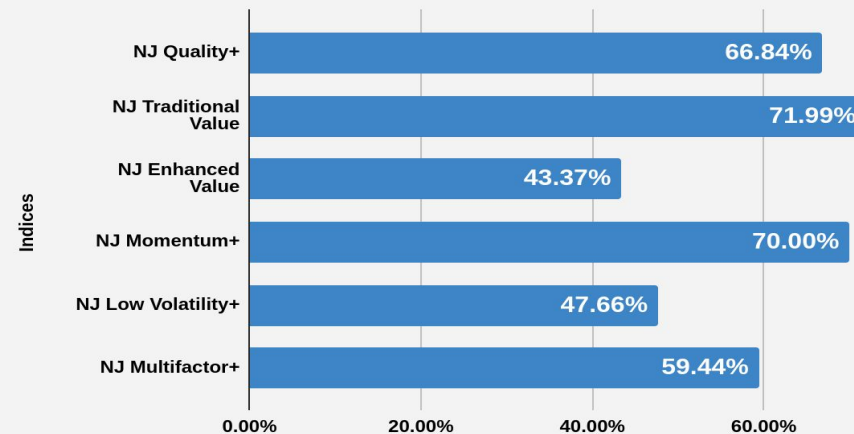
Source: Bloomberg | As on 31 January 2024

## NJ Factor Portfolios (1M Performance)



Source: SmartBeta, CMIE | As on 31 January 2024

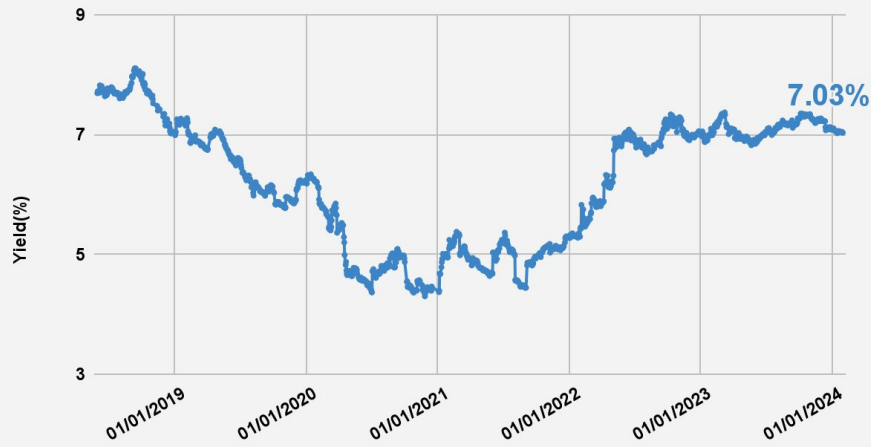
## NJ Factor Portfolios (1Y Performance)



Source: SmartBeta, CMIE | As on 31 January 2024

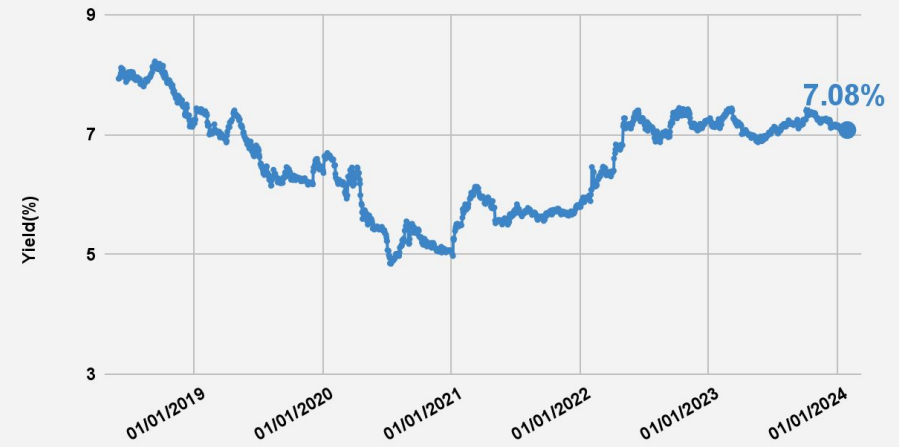


**India 3-Year Gov. Bond Yield (%)**



Source: Bloomberg | Between 31 May 2018 - 31 January 2024

**India 5-Year Gov. Bond Yield (%)**



Source: Bloomberg | Between 31 May 2018 - 31 January 2024

**India 10-Year Gov. Bond Yield (%)**



Source: Bloomberg | Between 31 May 2018 - 31 January 2024

**India 3-Month MIBOR (%)**



Source: Bloomberg | Between 31 May 2018 - 31 January 2024

**US 2-Year Treasury Yield (%)**



Source: Bloomberg | Between 31 May 2018 - 31 January 2024

**US 10-Year Treasury Yield (%)**



Source: Bloomberg | Between 31 May 2018 - 31 January 2024

**UK GILT 10-Year Yield (%)**

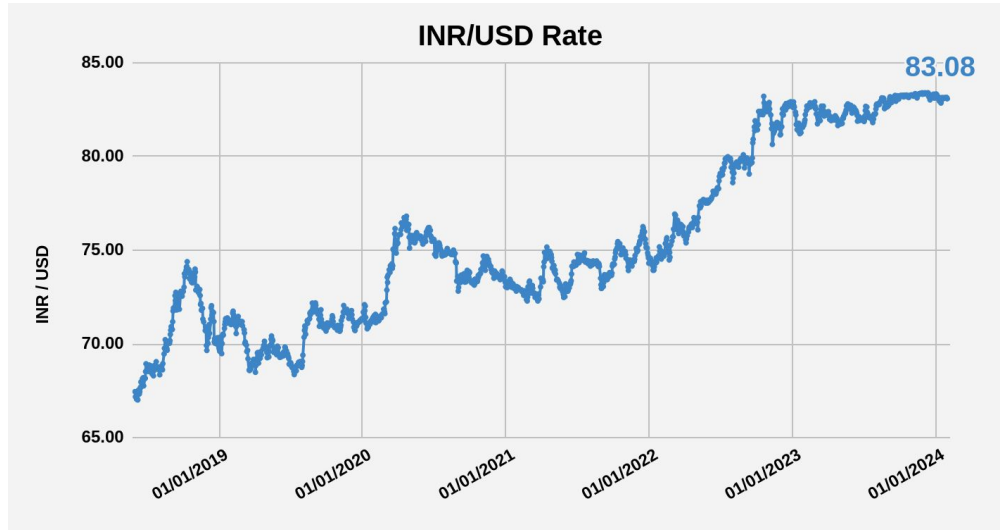


Source: Bloomberg | Between 31 May 2018 - 31 January 2024

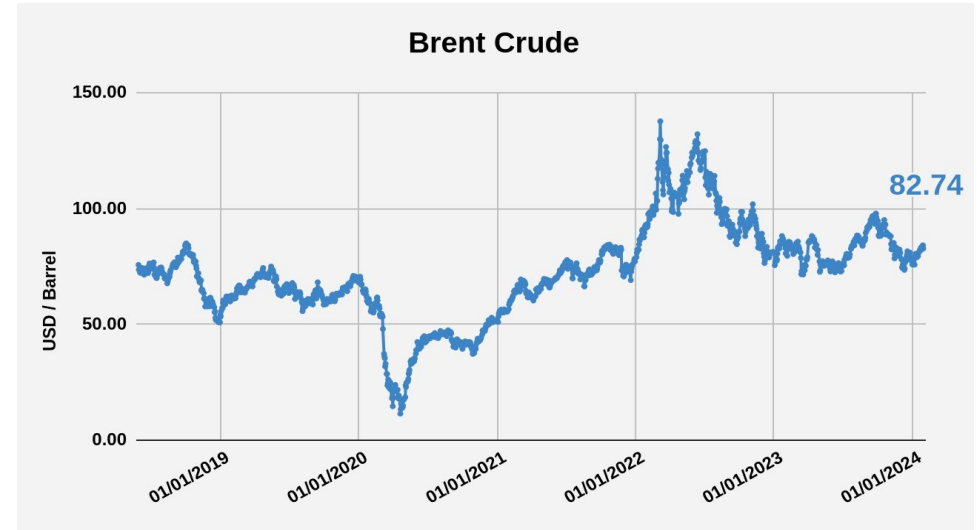
**Germany 10-Year Gov. Bond Yield (%)**



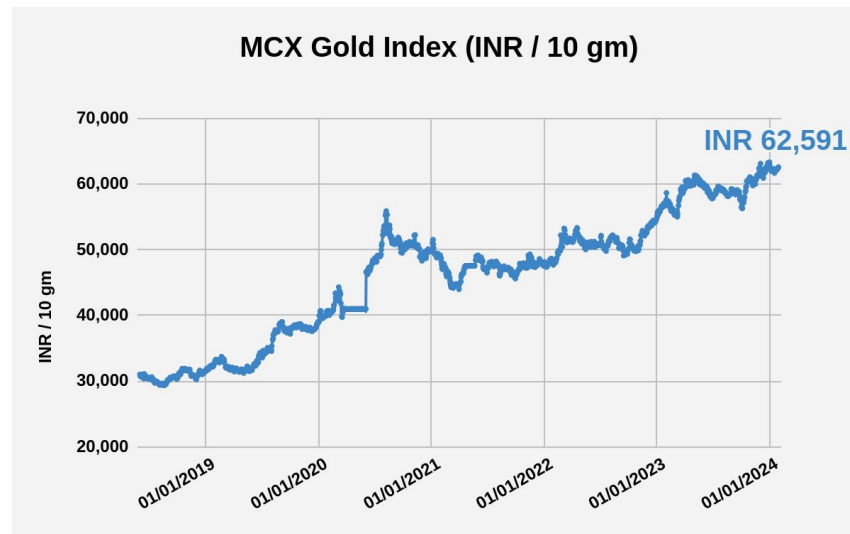
Source: Bloomberg | Between 31 May 2018 - 31 January 2024



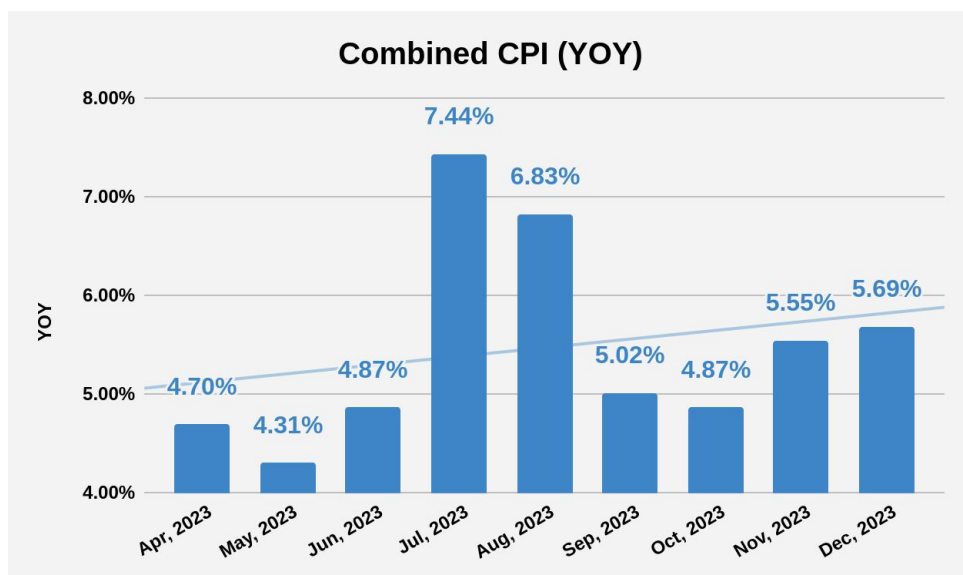
Source: Bloomberg | Between 31 May 2018 - 31 January 2024



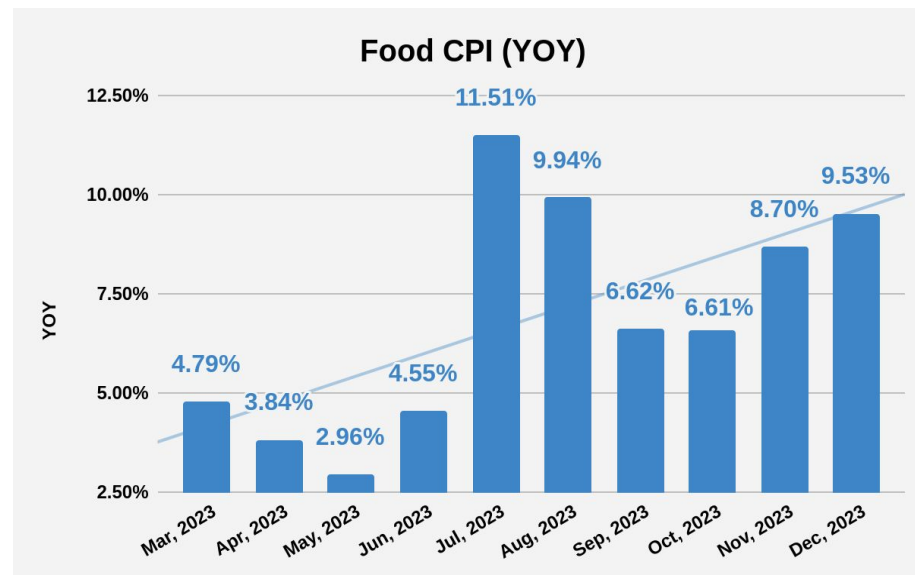
Source: Bloomberg | Between 31 May 2018 - 31 January 2024



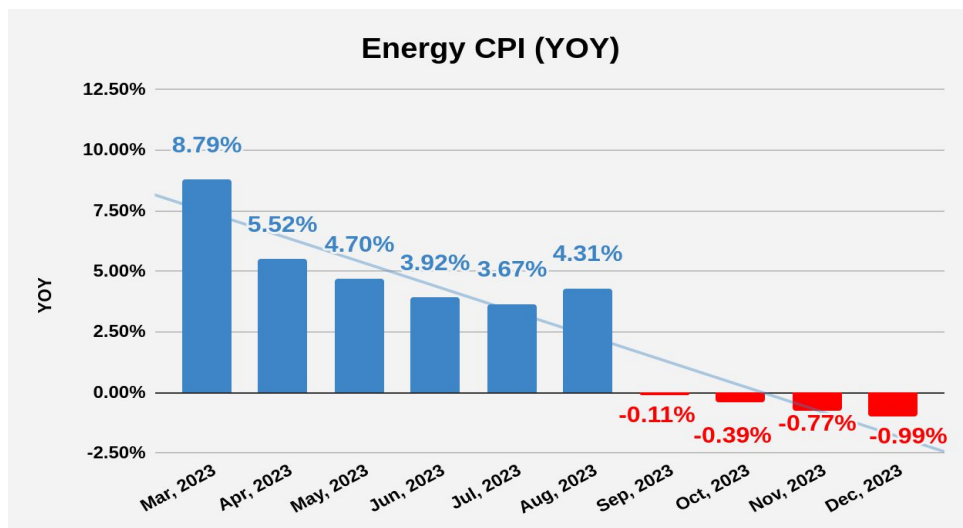
Source: Bloomberg | Between 31 May 2018 - 31 January 2024



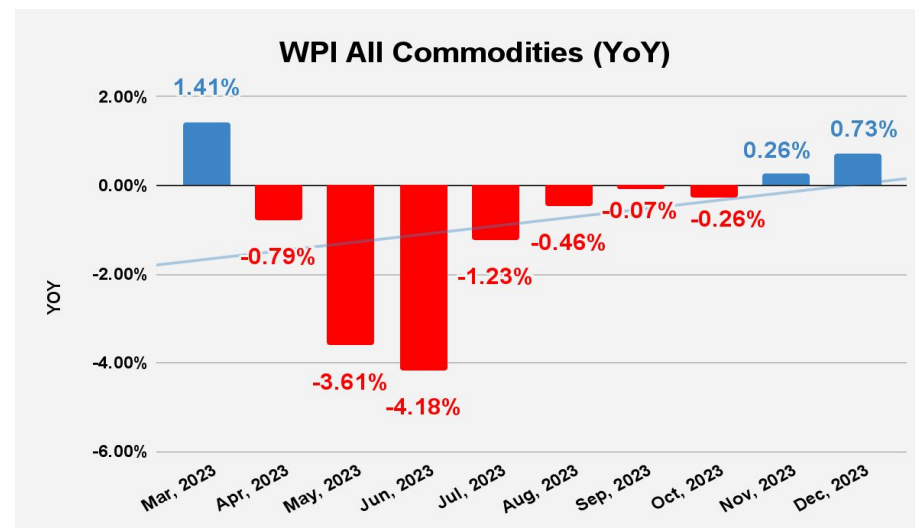
Source: Bloomberg, Central Statistical office of India | April 2023 - December 2023



Source: Bloomberg, Central Statistical office of India | March 2023 - December 2023

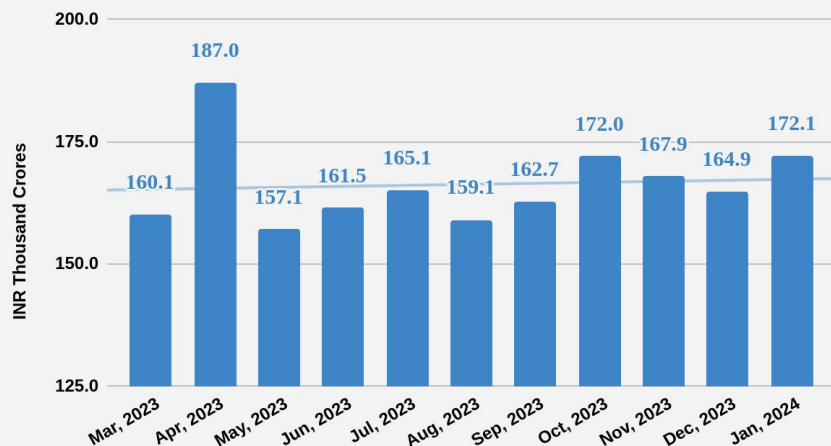


Source: Bloomberg, Central Statistical office of India | March 2023 - December 2023



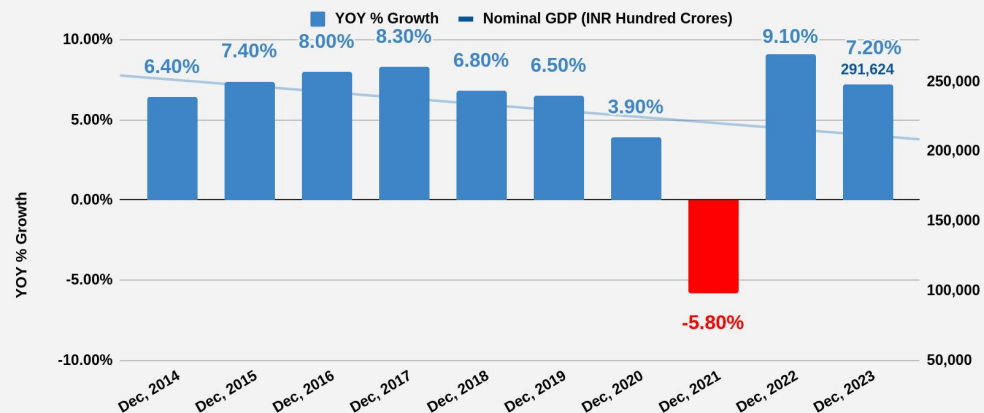
Source: Bloomberg, Ministry of Statistics and Programme Implementation (MOSPI) | March 2023 - December 2023

## Monthly GST Collection (INR Thousand Crore)



Source: Bloomberg, Press Information Bureau of India |  
March 2023 - January 2024

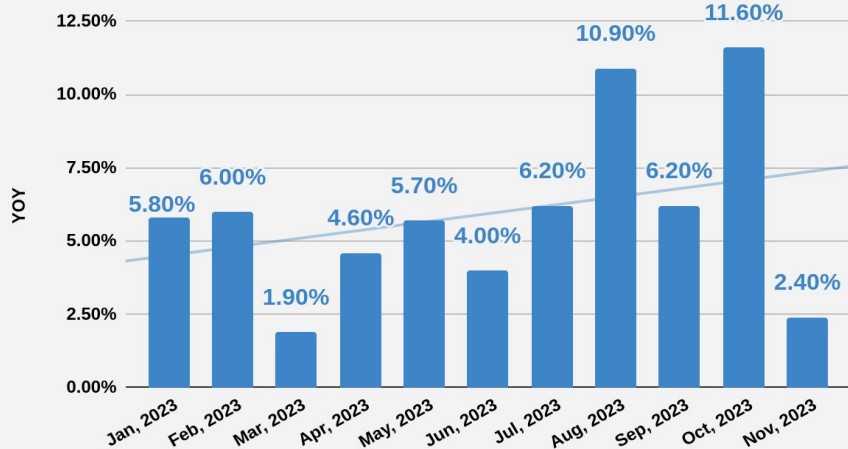
## Annual GDP Growth (Constant 2011-12 Prices)



Source: Bloomberg, Central Statistical office of India | 2014 - 2023

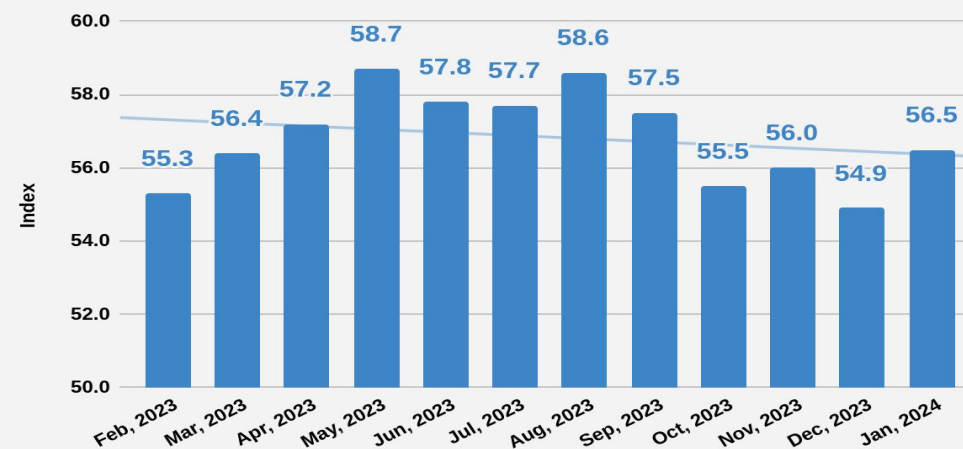
**#Disclaimer: Provisional GDP Estimates for December 2023.** The Gross Domestic Product (GDP) figures presented in the charts for the calendar year ended December 2023 are provisional estimates calculated by taking the 4 individual quarterly GDP growth rates from January 2023 to December 2023. Note that these estimates are subject to potential revisions.

## India Industrial Production (YoY)



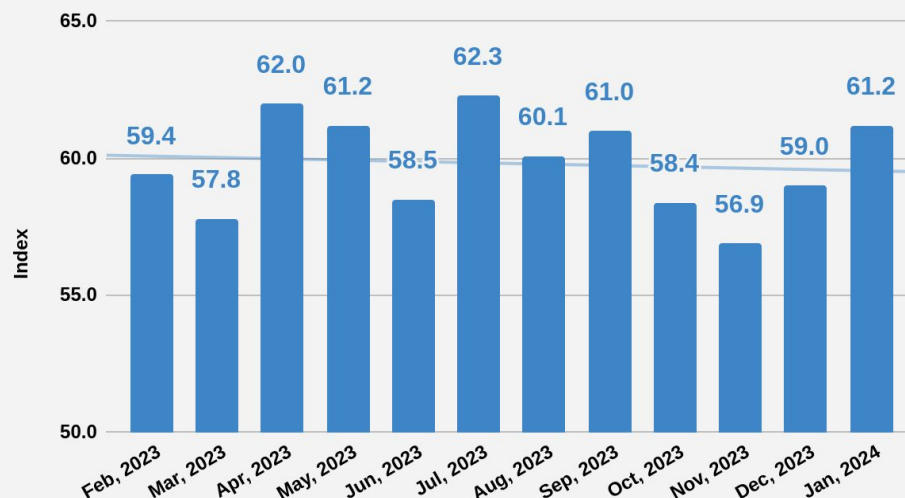
Source: Bloomberg, Central Statistical office of India | January 2023 - November 2023

## India Manufacturing PMI



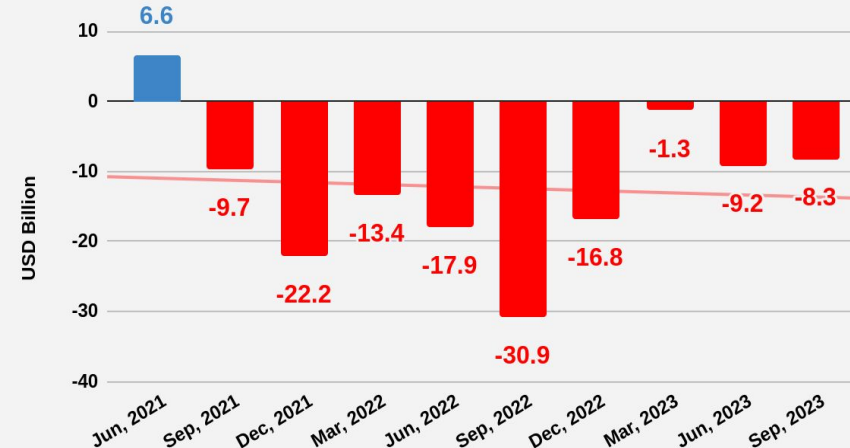
Source: Bloomberg, S&P Global | February 2023 - January 2024

## India Services PMI



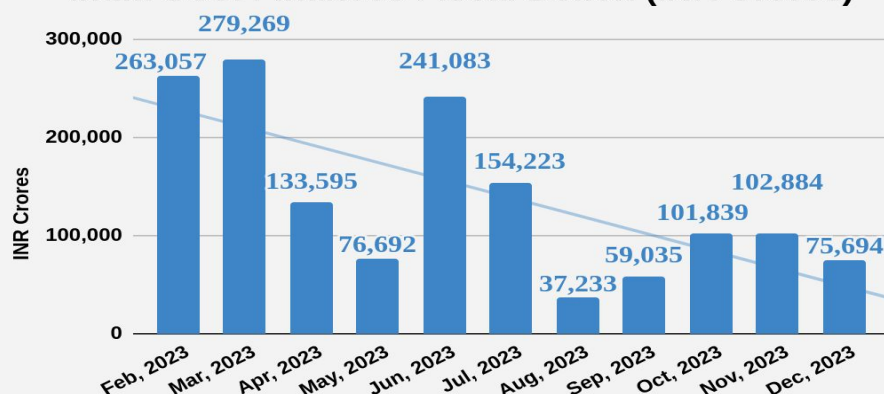
Source: Bloomberg, S&P Global | February 2023 - January 2024

## India Balance of Payments (USD Billion)



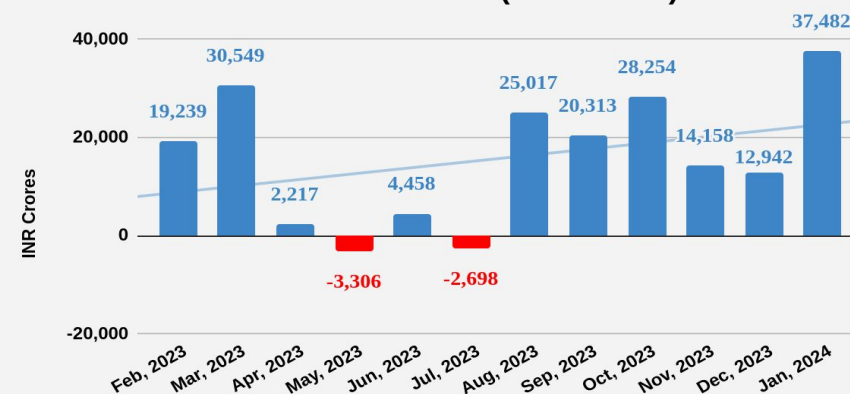
Source: Bloomberg, Reserve Bank of India | June 2021 - September 2023

## India Govt Finances Fiscal Deficit (INR Crores)



Source: Bloomberg, Controller General of Accounts | February 2023 - December 2023

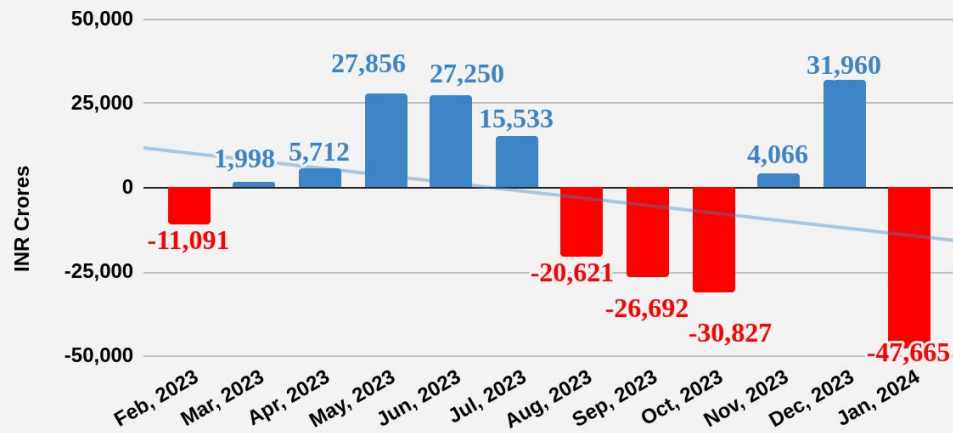
## DII Net Investment (INR Crores)



Source: Bloomberg | February 2023 - January 2024

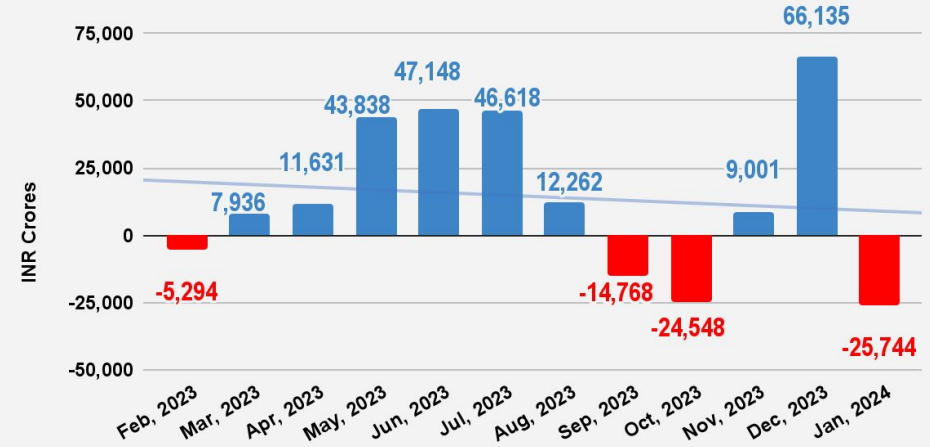


## FII Net Investment (INR Crores)



Source: Bloomberg | February 2023 - January 2024

## FPI Net Investment (INR Crores)



Source: CDSL INDIA | February 2023 - January 2024

Note: Foreign Portfolio Investors (FPIs) includes Foreign Institutional Investors (FIIs), Qualified Foreign Investors (QFIs) and subaccounts.





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