



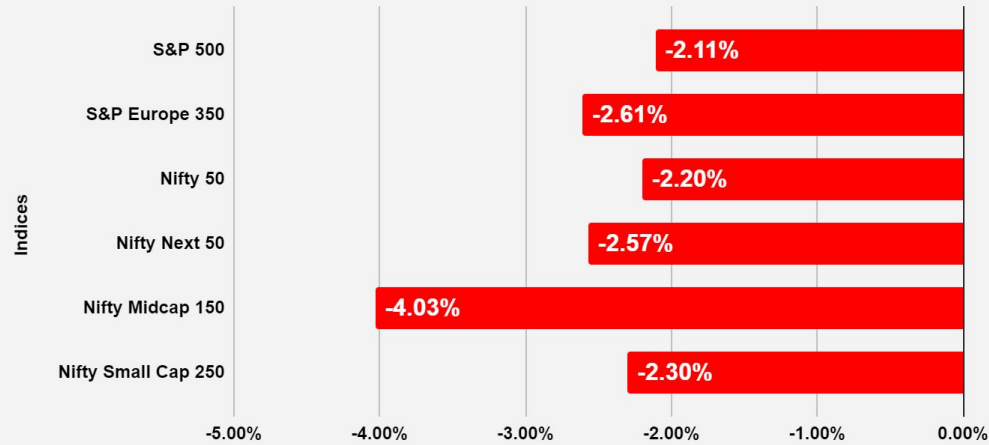
**ASSET  
MANAGEMENT**

**BUILT ON RULES**

# NJ ChartBook

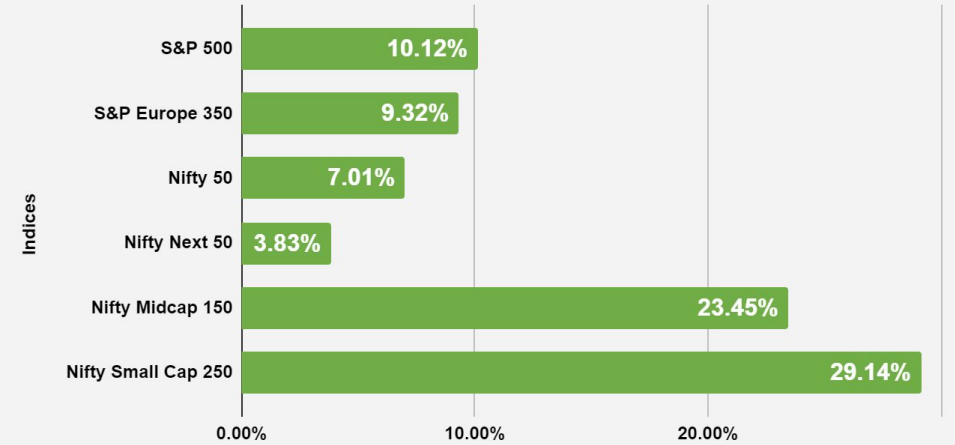
## October 2023

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



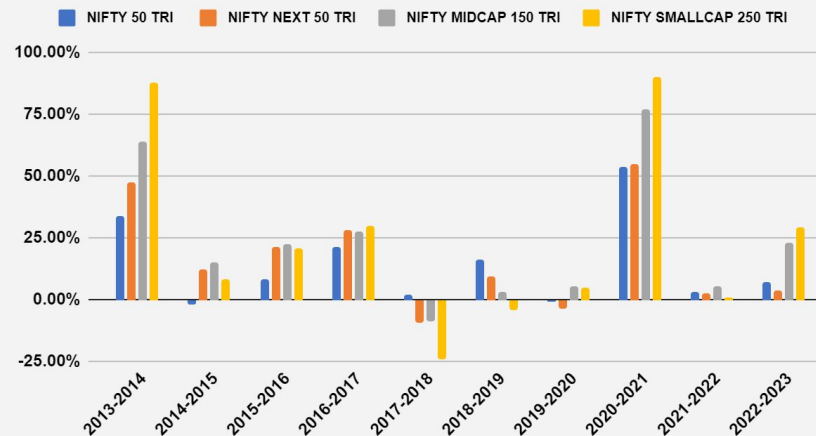
Source: Bloomberg

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



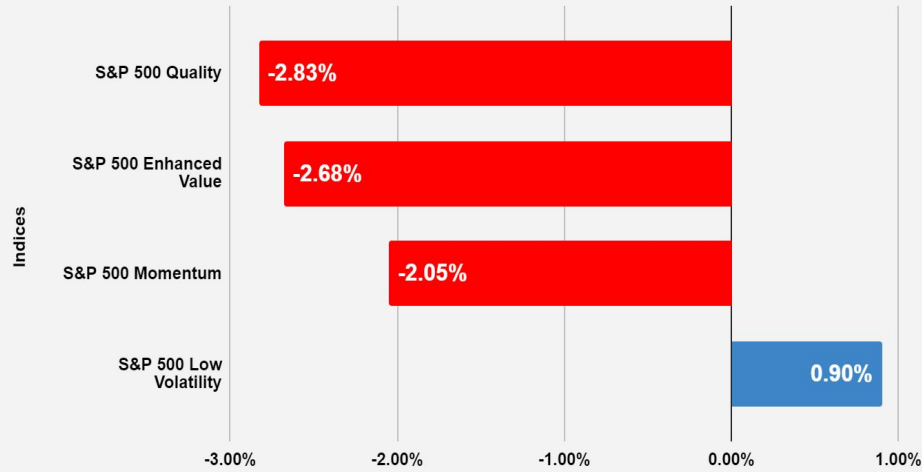
Source: Bloomberg

**NIFTY MARKET INDICES (10Y Performance)**



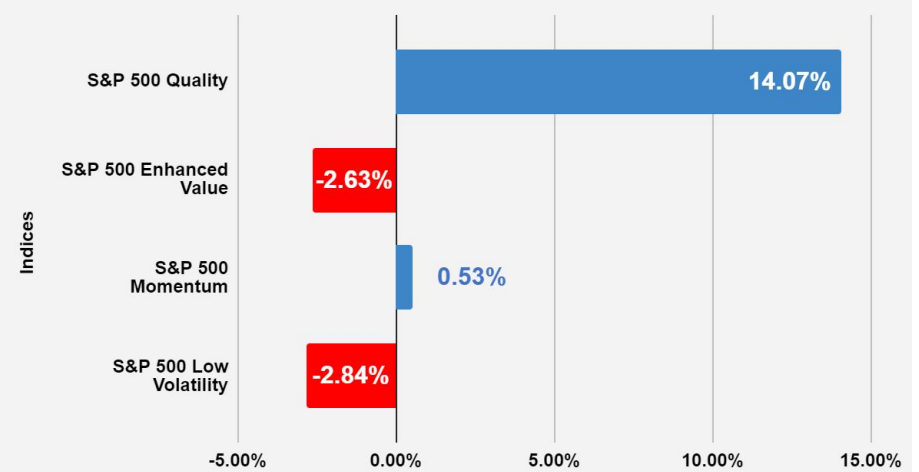
Source: Smart Beta

## U.S. Factor Indices (1M Performance)



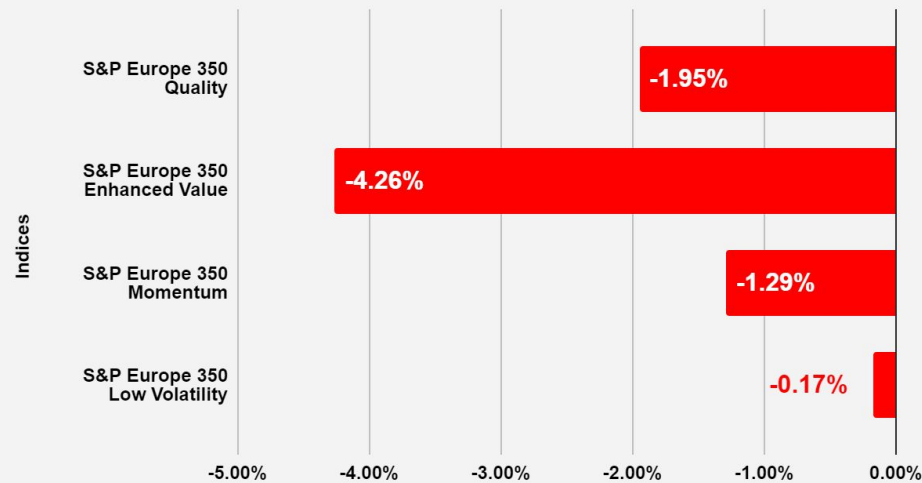
Source: Bloomberg

## U.S. Factor Indices (1Y Performance)



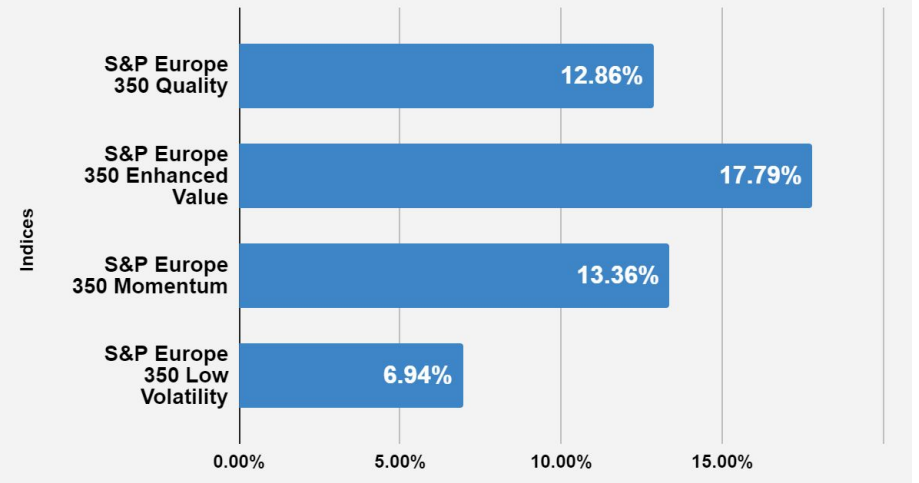
Source: Bloomberg

## Europe Factor Indices (1M Performance)



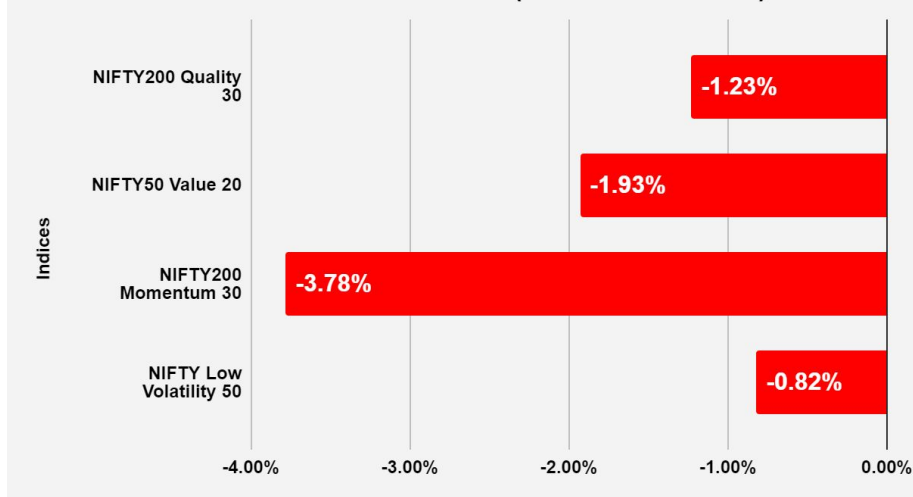
Source: Bloomberg

## Europe Factor Indices (1Y Performance)



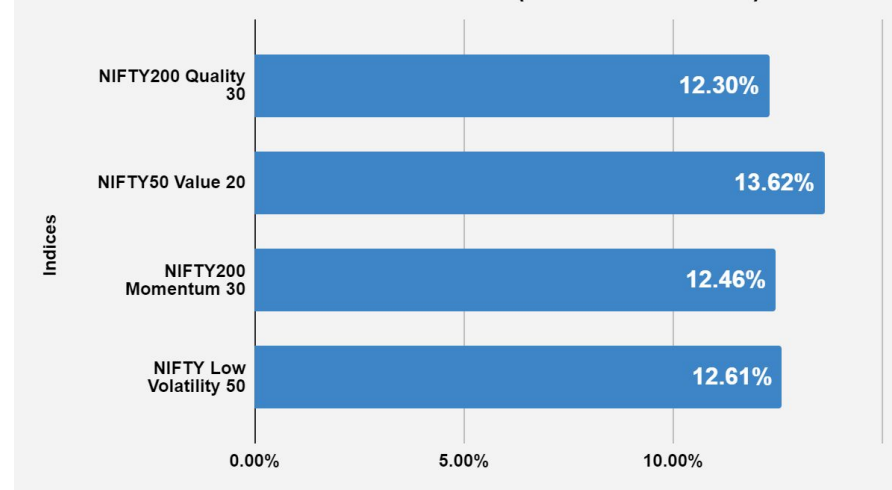
Source: Bloomberg

**Domestic Factor Indices (1M Performance)**



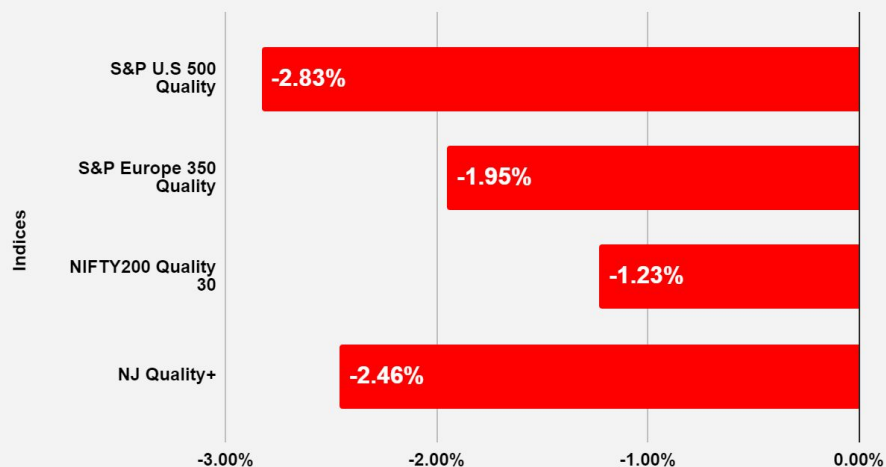
Source: Bloomberg

**Domestic Factor Indices (1Y Performance)**



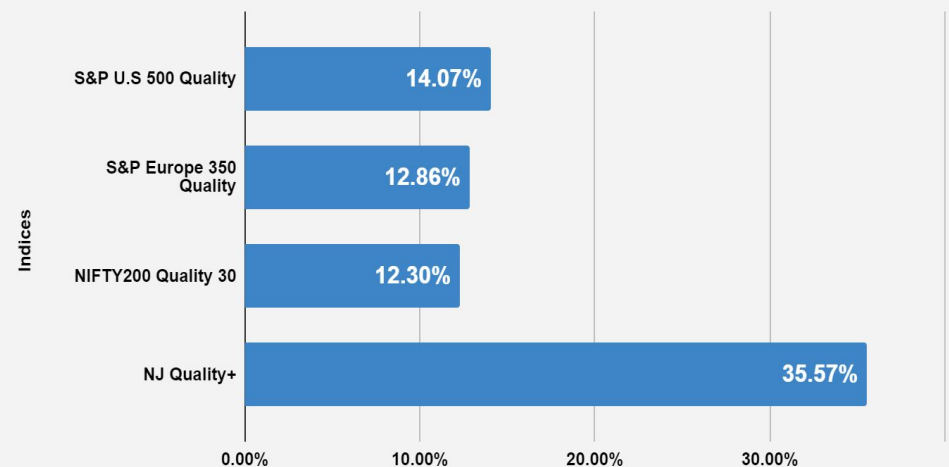
Source: Bloomberg

## Quality Factor Indices (1M Performance)



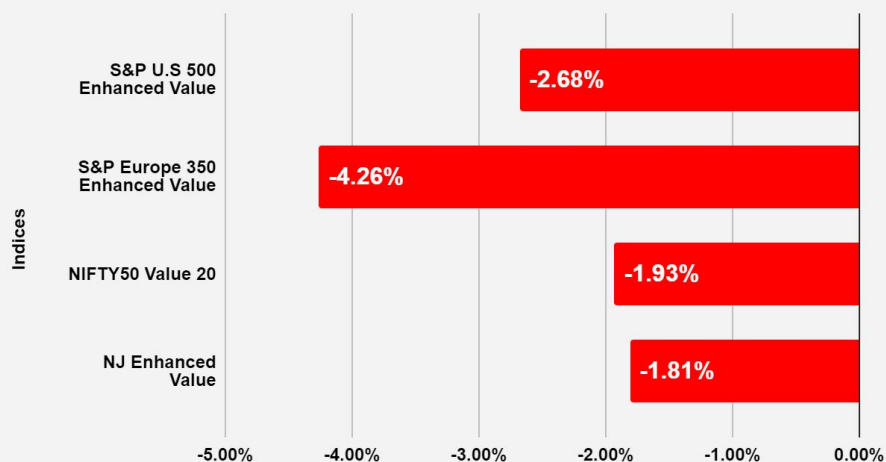
Source: Bloomberg, Smart Beta

## Quality Factor Indices (1Y Performance)



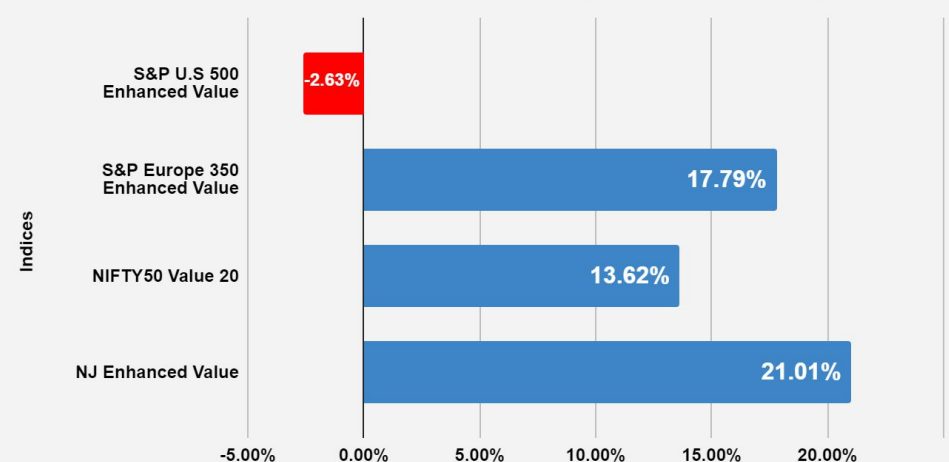
Source: Bloomberg, Smart Beta

## Enhanced Value Factor Indices (1M Performance)



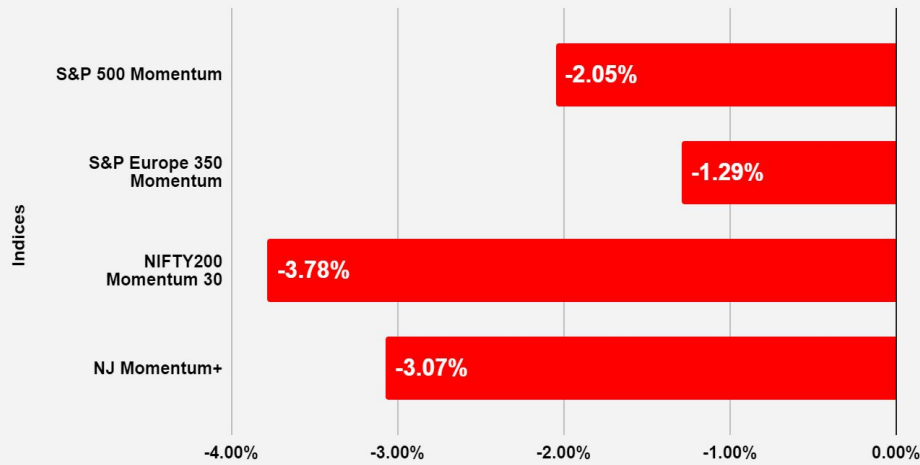
Source: Bloomberg, Smart Beta

## Enhanced Value Factor Indices (1Y Performance)



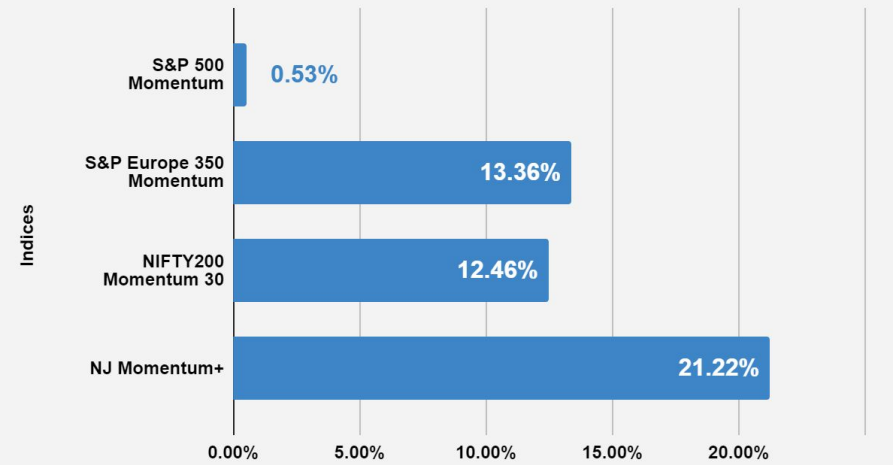
Source: Bloomberg, Smart Beta

## Momentum Factor Indices (1M Performance)



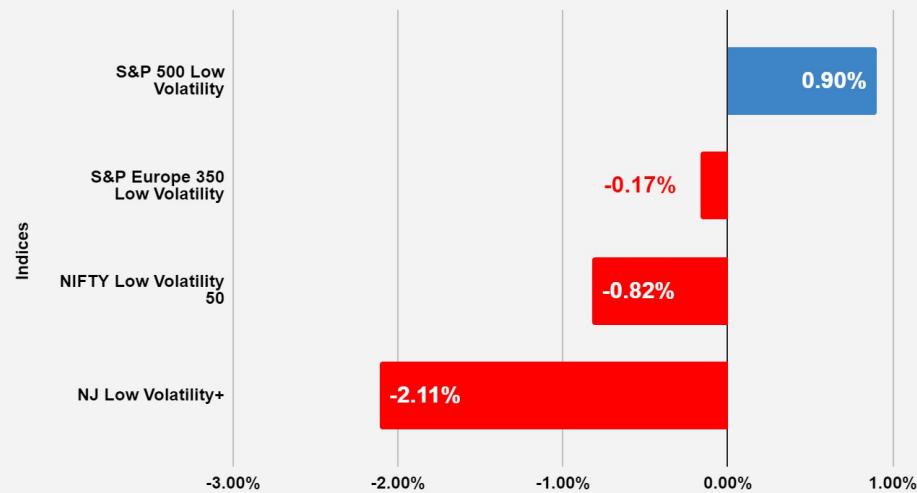
Source: Bloomberg, Smart Beta

## Momentum Factor Indices (1Y Performance)



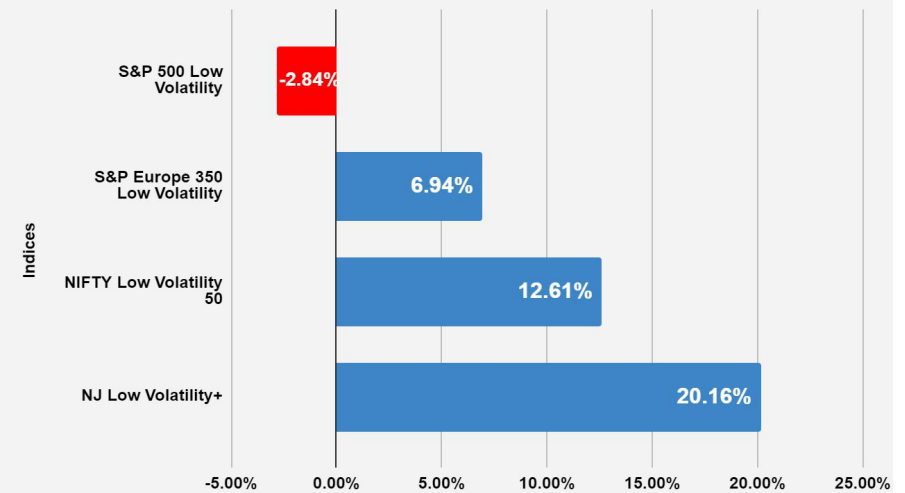
Source: Bloomberg, Smart Beta

## Low Volatility Factor Indices (1M performance)



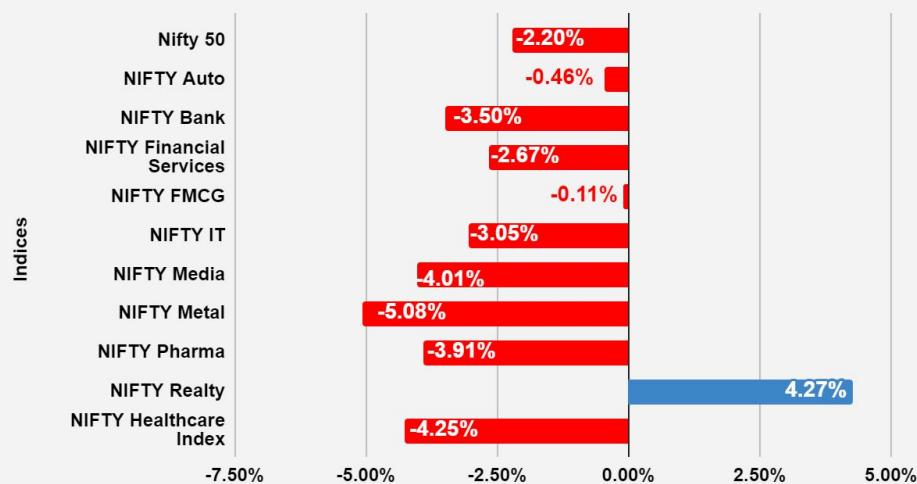
Source: Bloomberg, Smart Beta

## Low Volatility Factor Indices (1Y Performance)



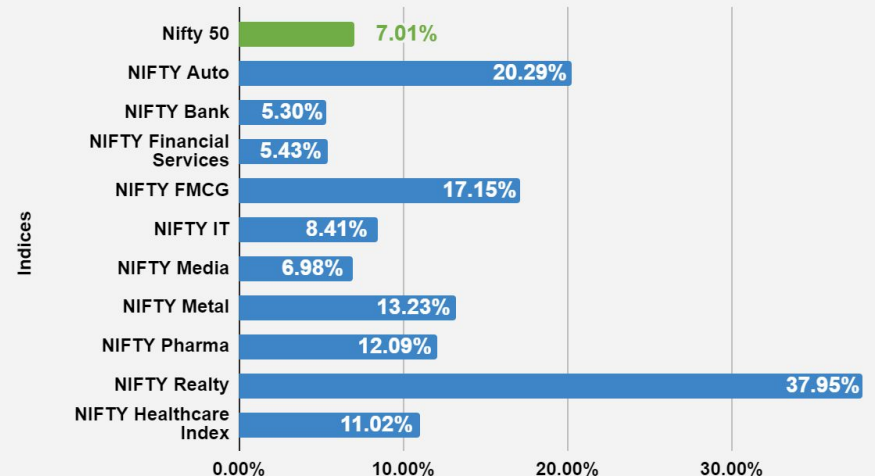
Source: Bloomberg, Smart beta

## Domestic Sectoral Indices (1M Performance)



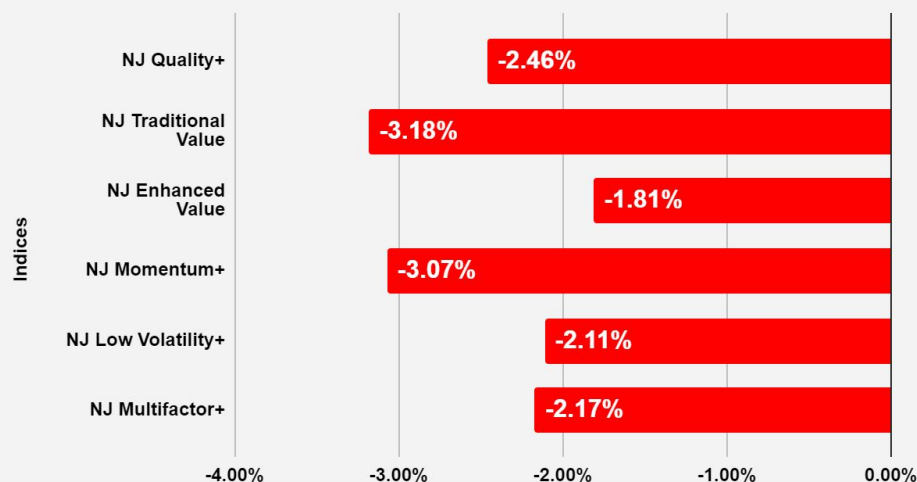
Source: Bloomberg

## Domestic Sectoral Indices (1Y Performance)



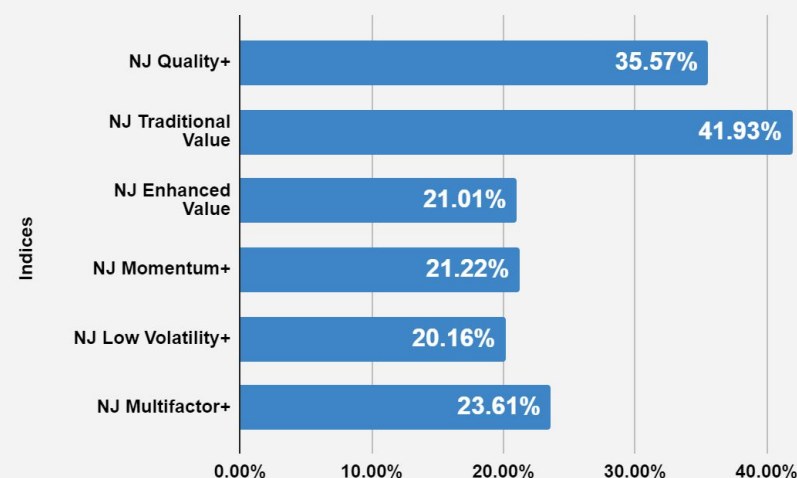
Source: Bloomberg

## NJ Factor Portfolios (1M Performance)



Source: SmartBeta, CMIE

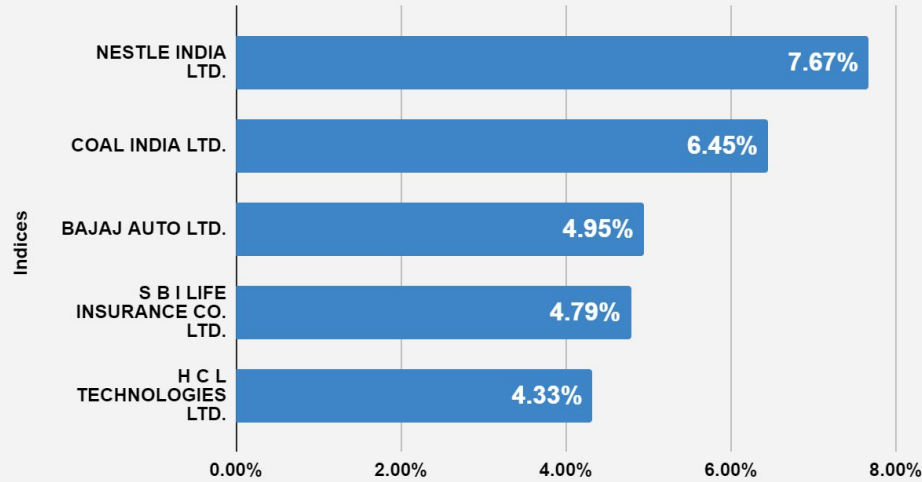
## NJ Factor Portfolios (1Y Performance)



Source: SmartBeta, CMIE

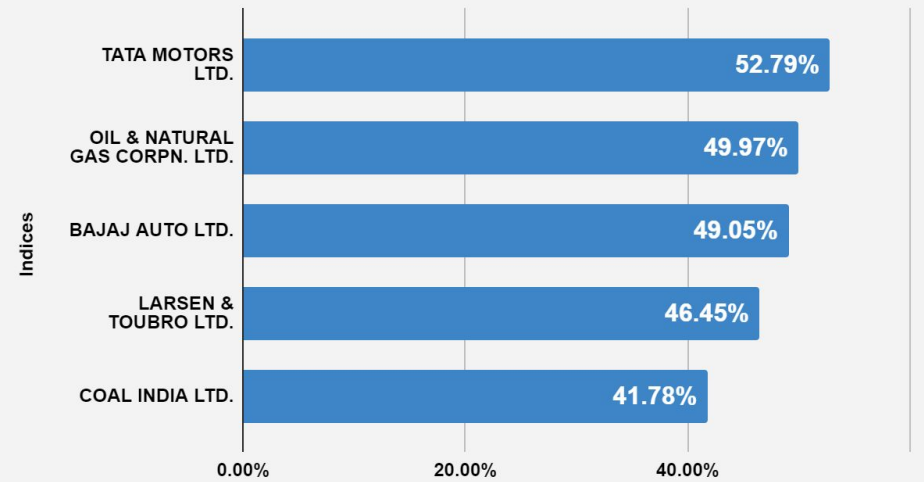


## Top Gainers [Nifty 50] (1M Performance)



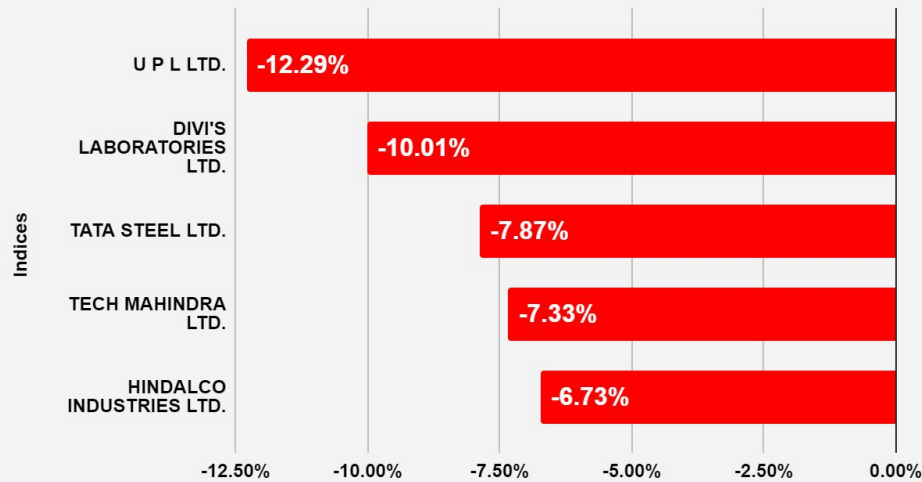
Source: SmartBeta, CMIE

## Top Gainers [Nifty 50] (1Y Performance)



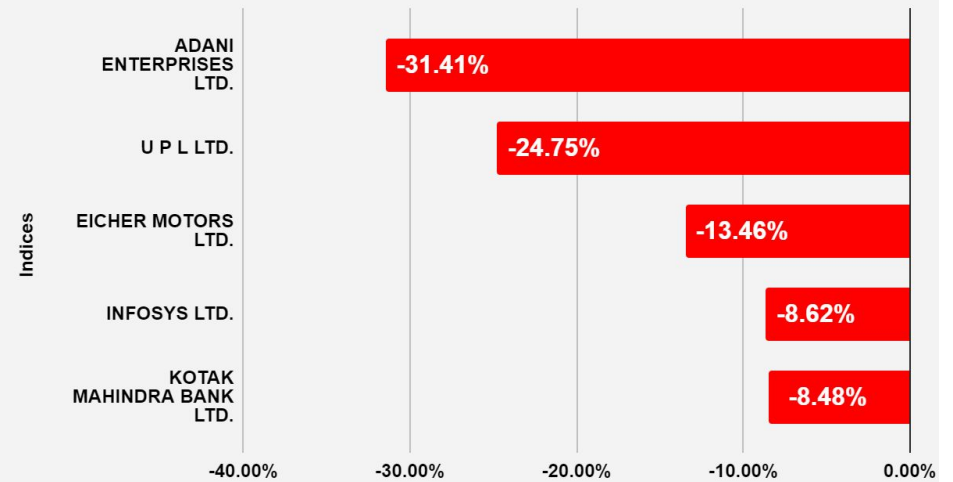
Source: SmartBeta, CMIE

## Top Losers [Nifty 50] (1M Performance)



Source: SmartBeta, CMIE

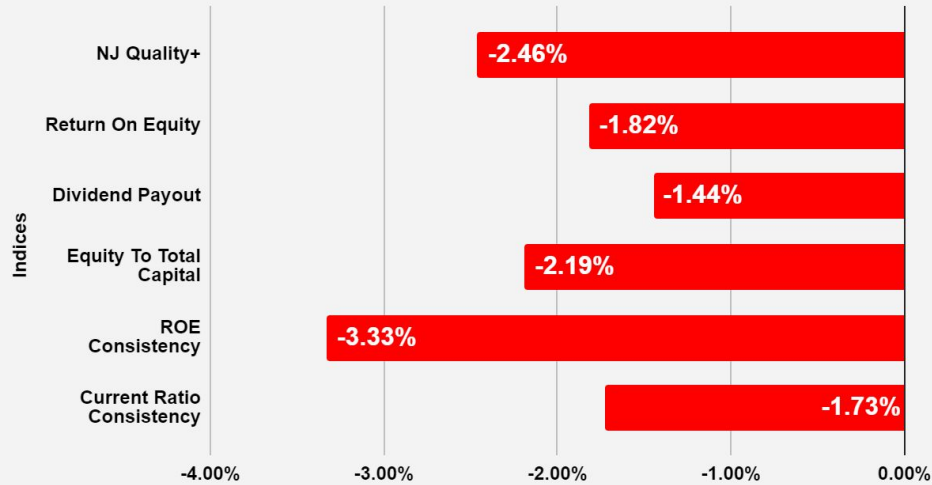
## Top Losers [Nifty 50] (1Y Performance)



Source: SmartBeta, CMIE

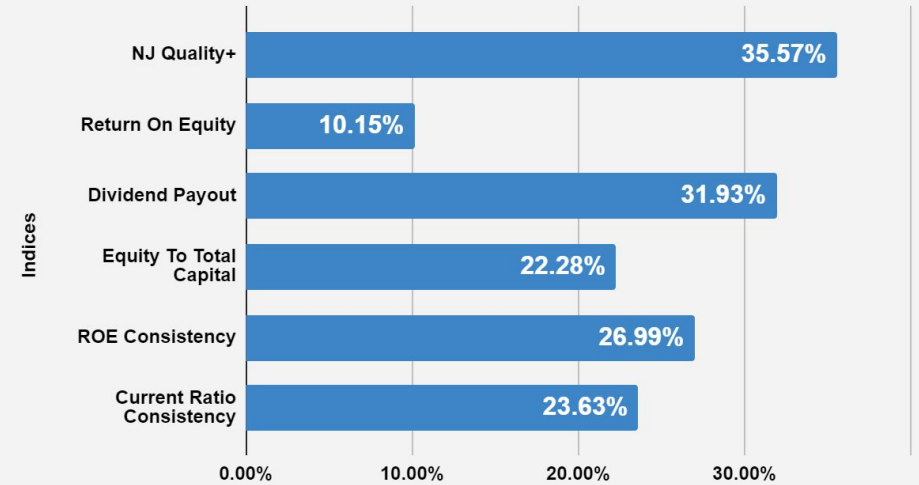


## Parameter Indices [Quality] (1M Performance)



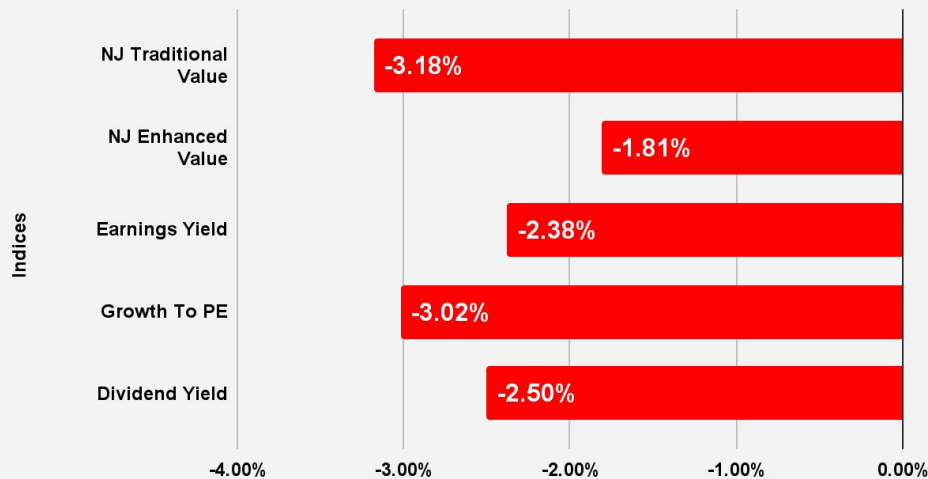
Source: SmartBeta, CMIE

## Parameter Indices [Quality] (1Y Performance)



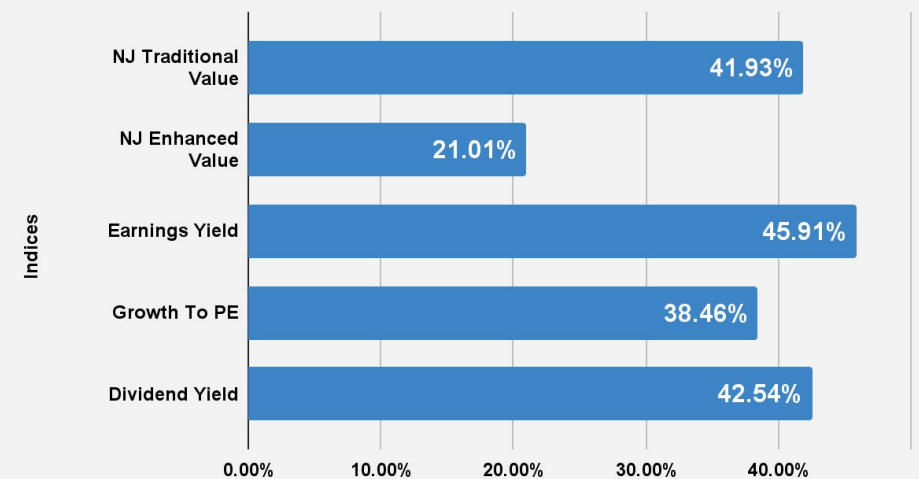
Source: SmartBeta, CMIE

## Parameter Indices [Value] (1M Performance)



Source: SmartBeta, CMIE

## Parameter Indices [Value] (1Y Performance)



Source: SmartBeta, CMIE

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



Source: Bloomberg

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



Source: Bloomberg

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



Source: Bloomberg

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



Source: Bloomberg

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



Source: Bloomberg

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



Source: Bloomberg

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

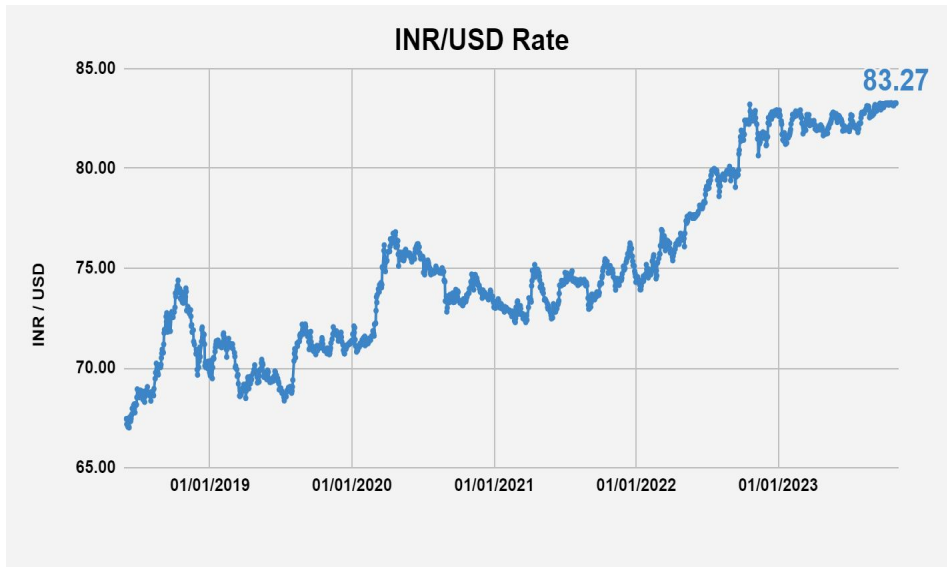


Source: Bloomberg

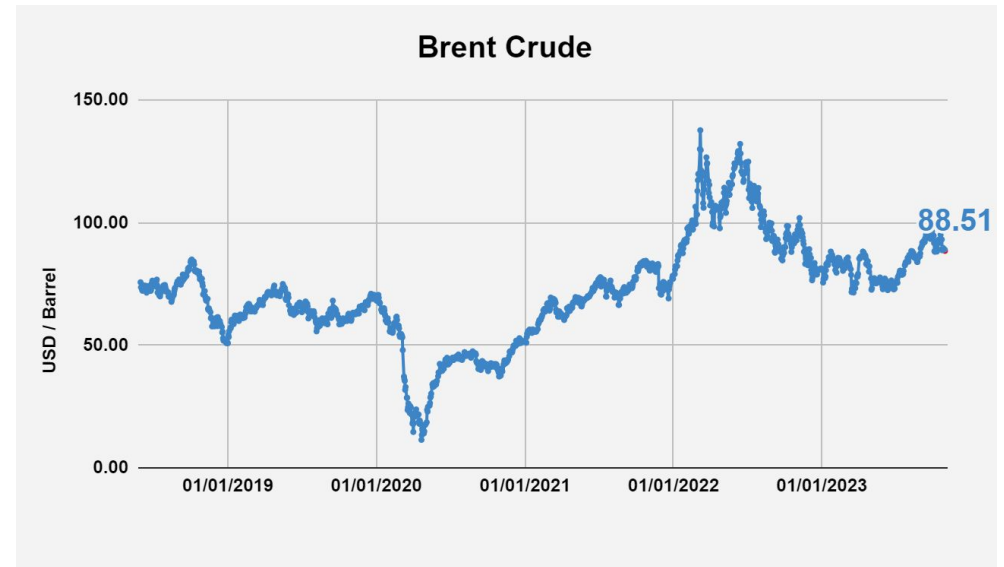
**Germany 10-Year Gov. Bond Yield (%)**



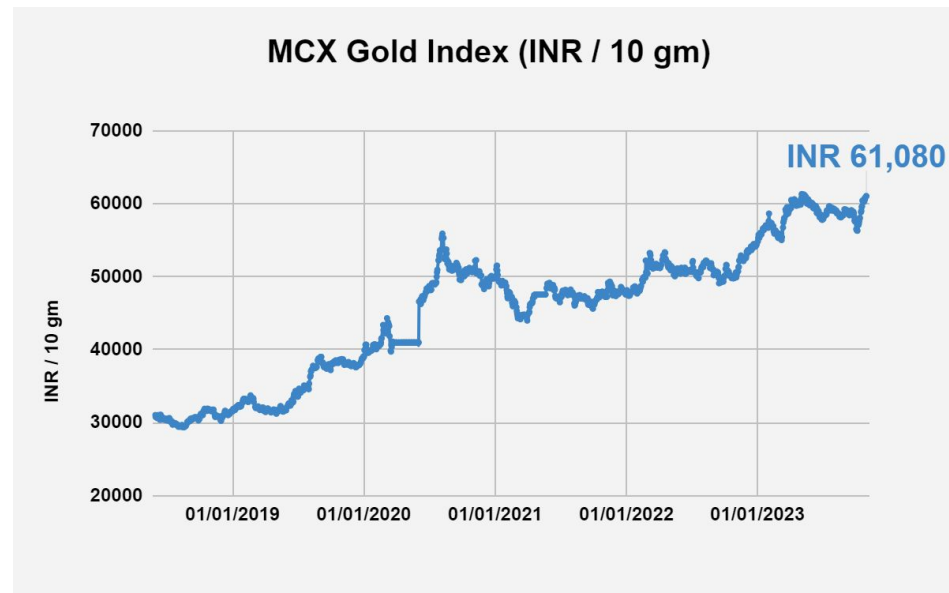
Source: Bloomberg



Source: Bloomberg

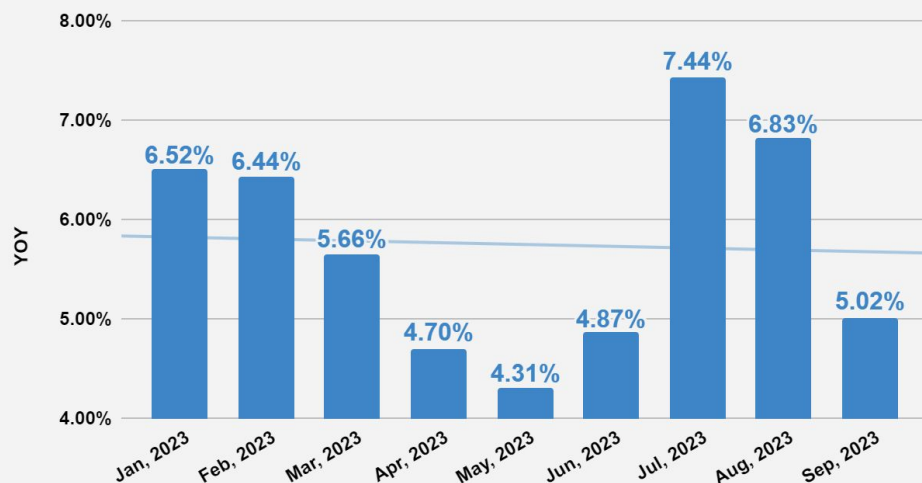


Source: Bloomberg



Source: Bloomberg

## Combined CPI (YOY)



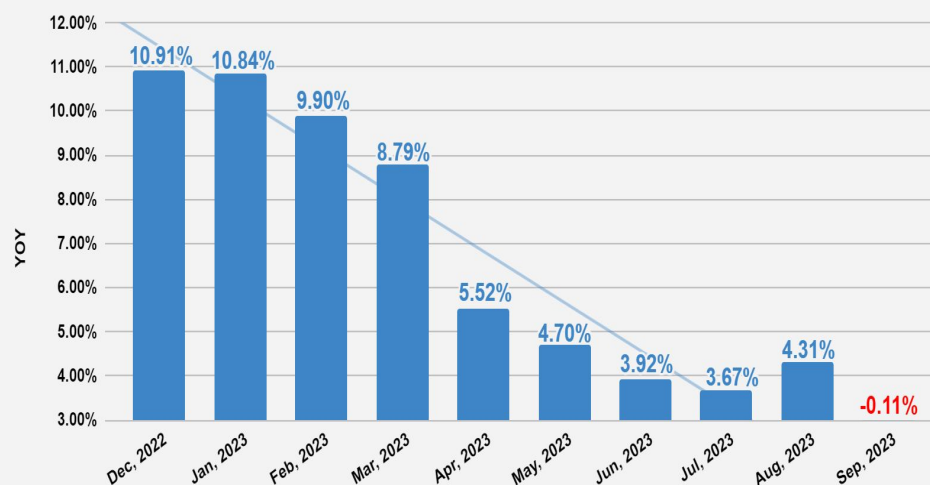
Source: Bloomberg, Central Statistical office of India

## Food CPI (YOY)



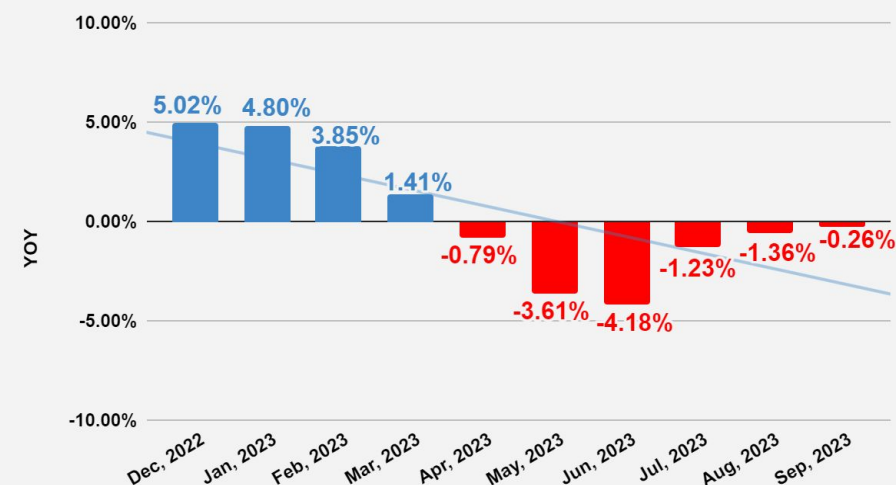
Source: Bloomberg, Central Statistical office of India

## Energy CPI (YOY)



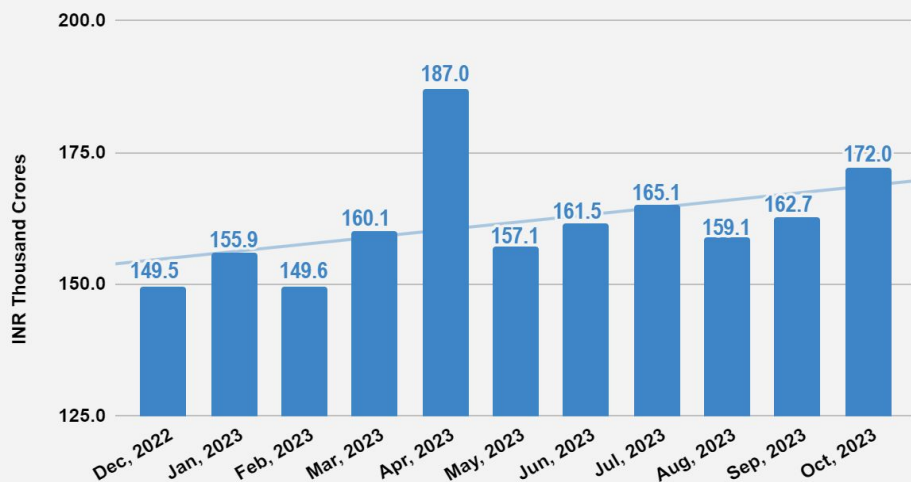
Source: Bloomberg, Central Statistical office of India

## WPI All Commodities (YoY)



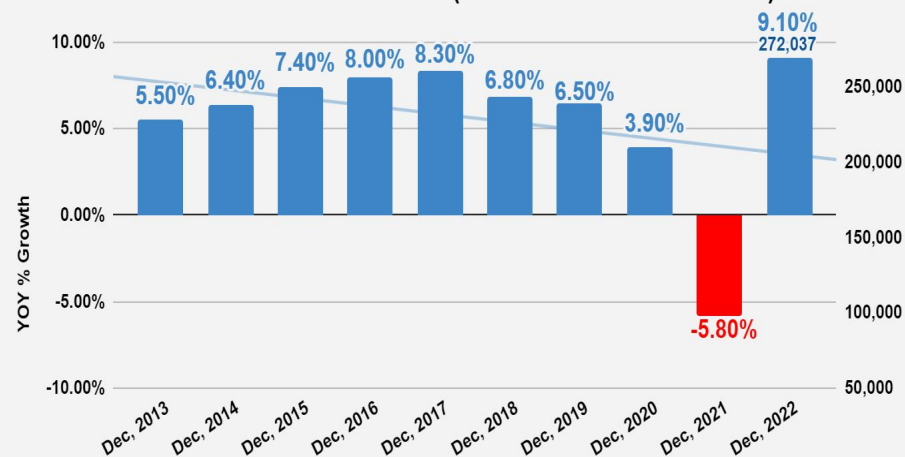
Source: Bloomberg, Ministry of Statistics and Programme Implementation (MOSPI)

## Monthly GST Collection (INR Thousand Crore)



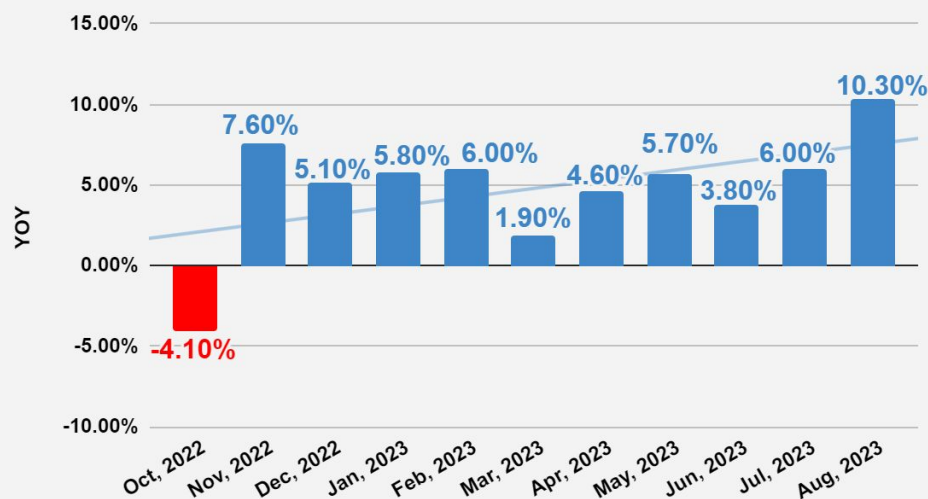
Source: Bloomberg, Press Information Bureau of India

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



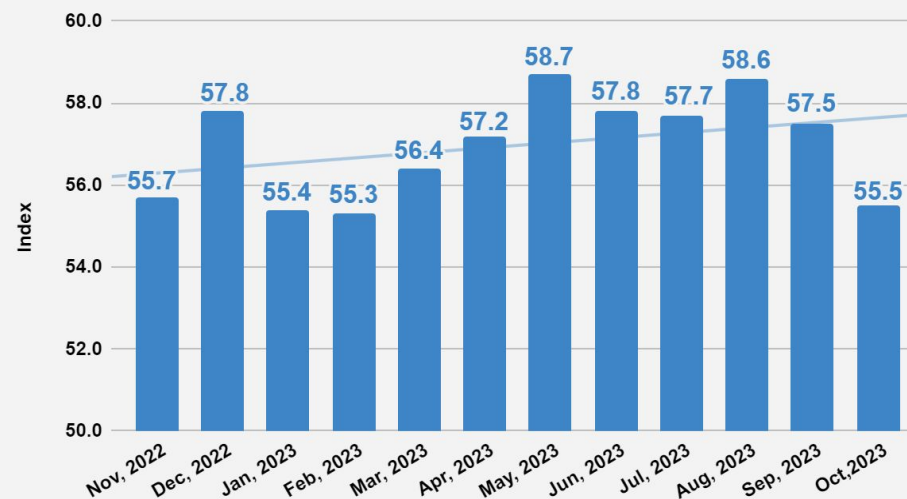
Source: Bloomberg, Central Statistical office of India

## India Industrial Production (YoY)



Source: Bloomberg, Central Statistical office of India

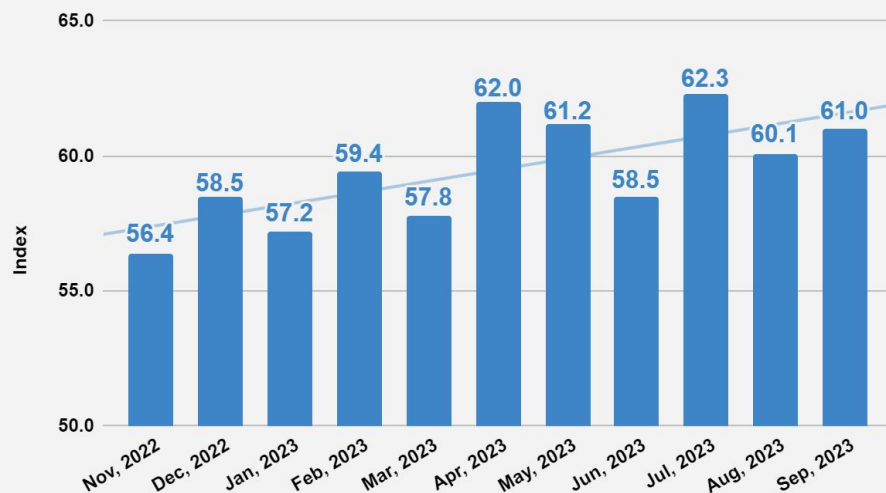
## India Manufacturing PMI



Source: Bloomberg, S&P Global

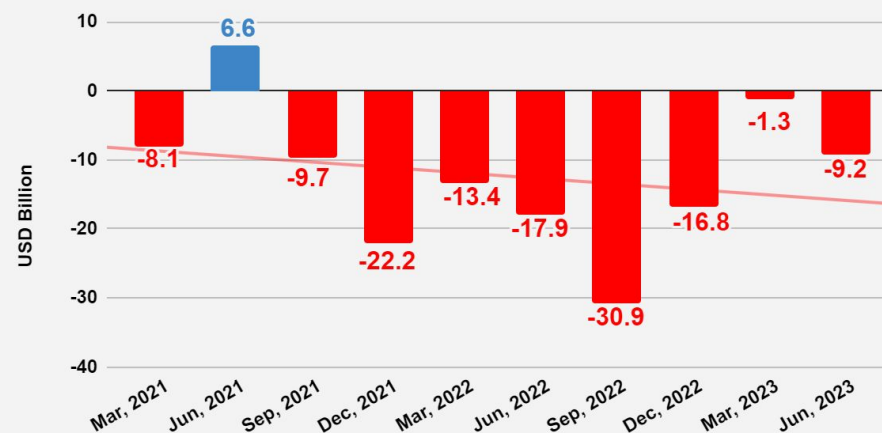


## India Services PMI



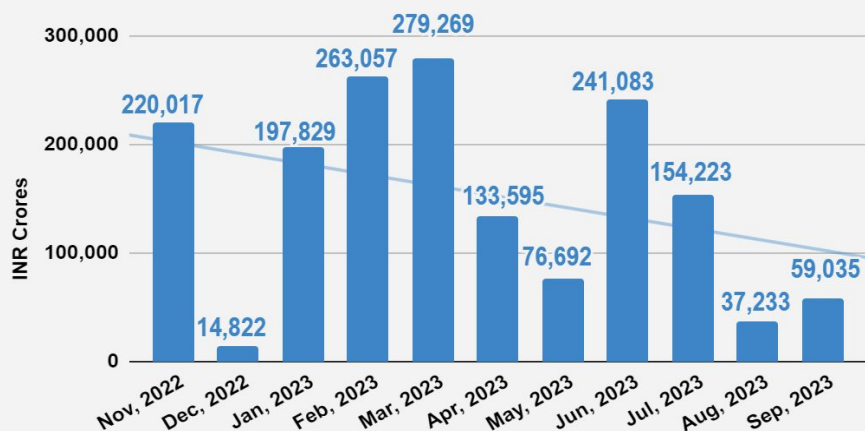
Source: Bloomberg, S&P Global

## India Balance of Payments (USD Billion)



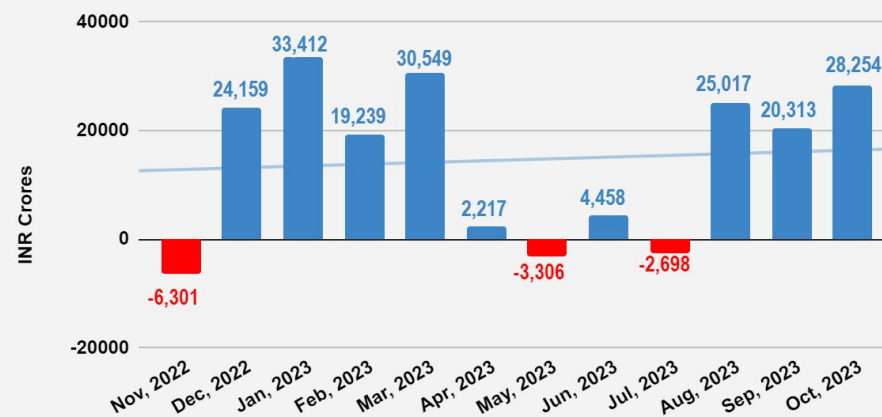
Source: Bloomberg, Reserve Bank of India

## India Govt Finances Fiscal Deficit (INR Crores)



Source: Bloomberg, Controller General of Accounts

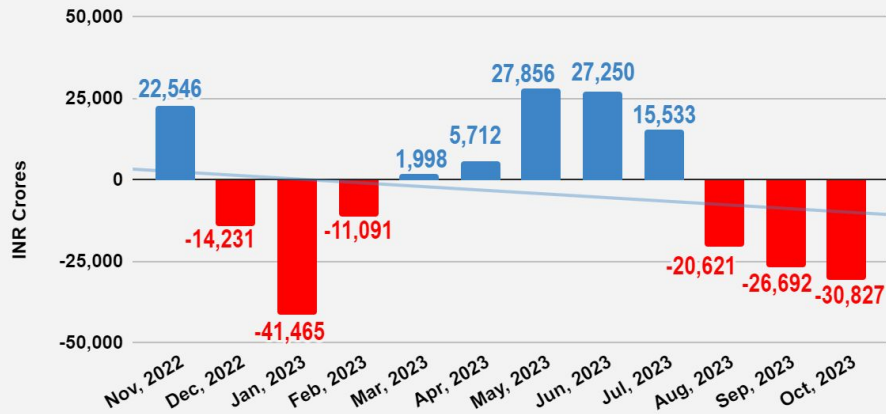
## DII Net Investment (INR Crores)



Source: Bloomberg

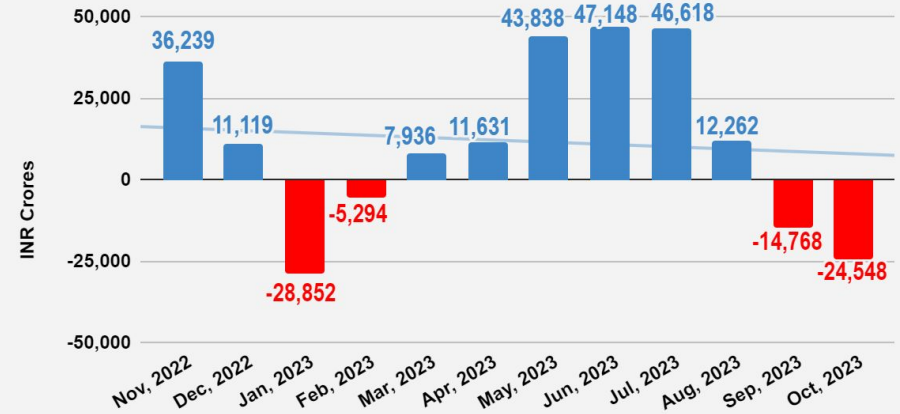


## FII Net Investment (INR Crores)



Source: Bloomberg

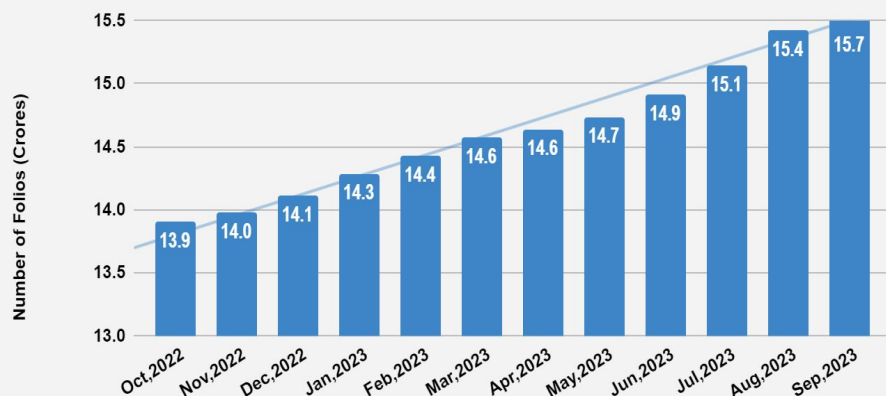
## FPI Net Investment (INR Crores)



Source: CDSL INDIA

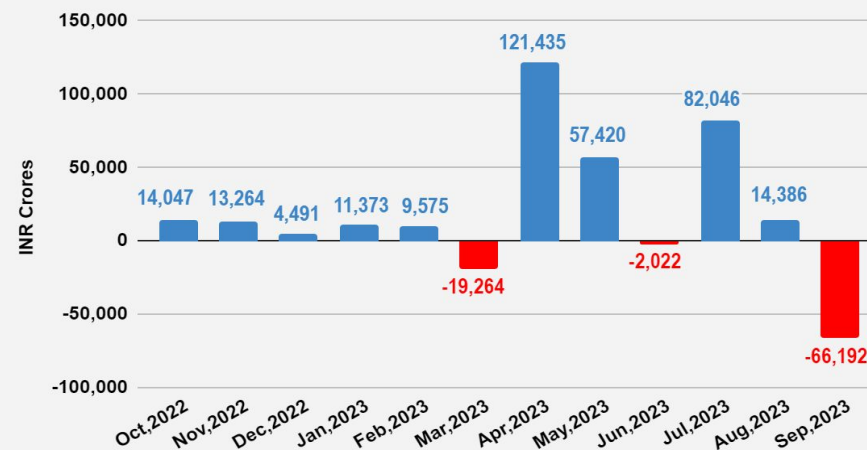
Note: Foreign Portfolio Investors (FPIs) includes Foreign Institutional Investors (FIIs), Qualified Foreign Investors (QFIs) and subaccounts.

## Number of Folios (Crores)



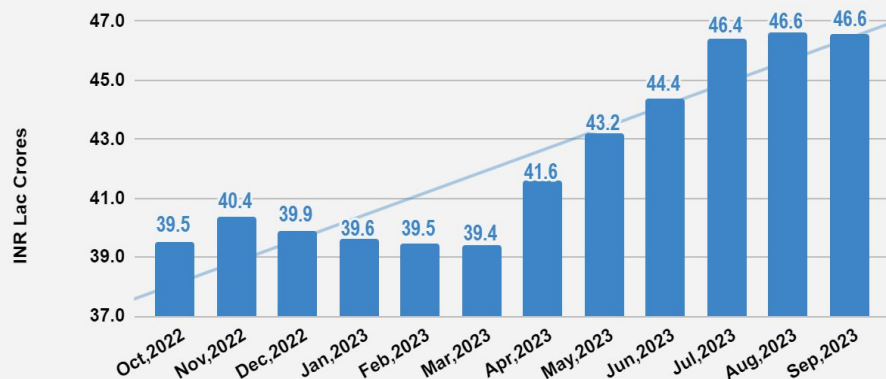
Source: AMFI

## Net Inflow (INR Crores)



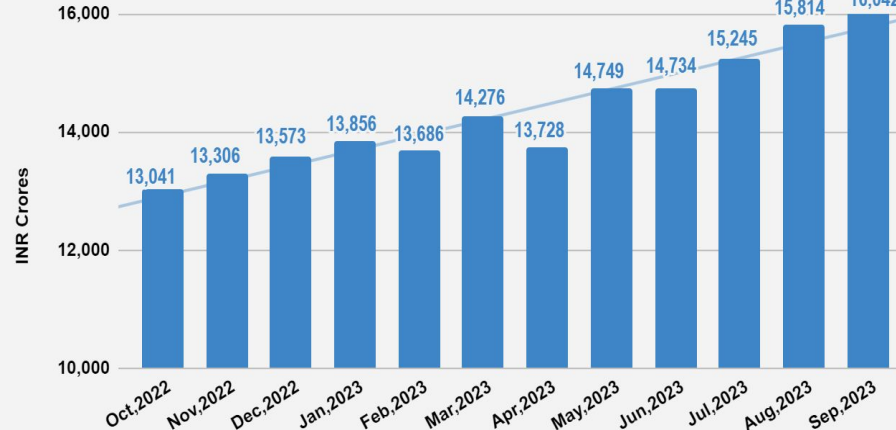
Source: AMFI

## Net AUM (INR Lac Crores)



Source: AMFI

## SIP Contribution (INR Crores)



Source: AMFI

# THANK YOU

**All the data provided is as on October 31,2023**

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