

Table 9.3: Set 3- High frequency indicators (HFIs)

Indicators	10 year G-Sec yield	10 year AAA Corporate Bond yield	Average Crude Oil Price (Brent_Dubai_WTI)	Indian Crude Oil Basket Price	Baltic Dry Index	Forex Reserves	Sensex	Nifty	Nifty VIX
Unit	Per cent	Per cent	USD/Barrel	USD/Barrel	Index	USD Billion	Index	Index	Index
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Jan-19	7.4	8.6	56.6	59.0	1063.0	400.2	36256.7	10831.0	17.1
Feb-19	7.4	8.6	61.1	64.4	629.0	402.4	35867.4	10792.5	18.3
Mar-19	7.3	8.5	63.8	66.6	665.0	412.9	38672.9	11623.9	17.2
Apr-19	7.4	8.4	68.6	71.1	773.0	418.8	39031.6	11748.2	21.8
May-19	7.1	8.4	66.8	69.3	1036.0	421.9	39714.2	11922.8	16.1
Jun-19	6.9	8.1	59.8	62.2	1174.0	429.8	39394.6	11788.9	15.0
Jul-19	6.6	7.7	61.5	63.6	1870.0	428.8	37481.1	11118.0	13.6
Aug-19	6.7	7.7	57.7	59.5	1982.0	428.3	37332.8	11023.3	16.3
Sep-19	6.9	7.8	60.0	61.6	2255.0	433.7	38667.3	11474.5	15.9
Oct-19	6.6	7.7	57.3	59.8	1826.0	445.1	40129.1	11877.5	16.3
Nov-19	6.7	7.7	60.4	62.4	1419.0	451.3	40793.8	12056.1	13.9
Dec-19	6.7	7.6	63.4	65.5	1381.0	459.9	41253.7	12168.5	11.7
Jan-20	6.9	7.6	53.6	64.1	701.0	471.3	40723.5	11962.1	17.4
Feb-20	6.7	7.4	53.3	54.9	461.0	481.3	38297.3	11201.8	23.2
Mar-20	6.7	7.4	32.2	33.3	601.0	477.8	29468.5	8597.8	64.4

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(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Apr-20	6.5	7.2	21.0	20.5	664.0	481.1	33717.6	9859.9	34.0
May-20	5.8	7.3	30.4	29.7	489.0	493.6	32424.1	9580.3	30.2
Jun-20	5.9	7.2	39.5	40.6	1146.0	505.7	34915.8	10302.1	29.1
Jul-20	5.8	6.9	42.1	43.3	1633.0	534.6	37606.9	11073.5	24.2
Aug-20	6.2	7.0	43.4	44.2	1517.0	542.9	38628.3	11387.5	22.8
Sep-20	6.1	6.8	40.6	41.4	1399.0	544.7	38067.9	11247.6	19.5
Oct-20	5.9	6.6	39.9	40.8	1631.0	560.2	39614.1	11642.4	24.8
Nov-20	5.8	6.5	42.3	43.5	1180.0	574.8	44149.7	12969.0	19.8
Dec-20	5.9	6.6	48.7	49.9	1244.0	585.8	47751.3	13981.8	21.1
Jan-21	6.0	6.8	53.6	54.6	1658.0	590.3	46285.8	13634.6	25.3
Feb-21	6.3	7.0	60.5	61.4	1500.0	584.6	49100.0	14529.2	28.1
Mar-21	6.3	7.1	63.8	64.8	2018.0	577.0	49509.2	14690.7	20.6
Apr-21	6.3	6.7	63.0	63.3	2475.0	588.0	48782.4	14631.1	23.0
May-21	6.3	6.8	66.4	67.0	2965.0	598.9	51937.4	15582.8	16.9
Jun-21	6.3	6.8	71.8	72.0	2932.0	611.1	52482.7	15721.5	13.0

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(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Jul-21	6.2	6.9	73.3	73.5	3188.0	620.1	52586.8	15763.1	12.8
Aug-21	6.3	6.9	68.9	70.1	3720.0	640.7	57552.4	17132.2	14.5
Sep-21	6.2	6.9	72.8	73.0	4288.0	635.4	59126.4	17618.2	18.4
Oct-21	6.4	6.8	82.1	82.0	4820.0	640.4	59306.9	17671.7	17.4
Nov-21	6.3	7.0	79.9	80.5	2780.0	638.0	57064.9	16983.2	21.2
Dec-21	6.5	6.9	72.9	73.3	2832.0	633.6	58253.8	17354.1	16.2
Jan-22	6.8	7.1	83.9	84.2	1761.0	629.9	58014.2	17339.9	22.0
Feb-22	6.8	7.1	93.5	93.3	1835.0	631.9	56247.3	16793.9	28.6
Mar-22	6.8	7.1	112.4	113.7	2464.0	607.3	58568.5	17464.8	20.6
Apr-22	7.2	8.2	103.4	102.9	2220.0	596.7	57060.9	17102.6	19.4
May-22	7.4	8.0	110.1	109.3	2943.0	603.2	55566.4	16584.6	20.5
Jun-22	7.5	7.9	116.8	115.3	2389.0	589.2	53018.9	15780.3	21.8
Jul-22	7.3	8.1	105.1	105.8	2077.0	574.3	57570.3	17158.3	16.6
Aug-22	7.2	7.9	96.0	97.7	1412.0	560.4	59537.1	17759.3	18.7
Sep-22	7.4	7.8	88.2	90.6	1487.0	532.7	57426.9	17094.4	20.0

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Oct-22	7.4	8.0	90.3	91.8	1814.0	534.0	60746.6	18012.2	15.8
Nov-22	7.3	8.0	87.4	87.6	1299.0	553.2	63099.7	18758.4	13.8
Dec-22	7.3	7.8	78.1	78.1	1453.0	562.7	60840.7	18105.3	14.9
Data Source	Clearing Corporation of India Ltd. (CCIL)	Clearing Corporation of India Ltd. (CCIL)	World Bank	Petroleum Planning & Analysis Cell (PPAC)	The Great Eastern Shipping Co. Ltd	Reserve Bank of India (RBI)	Bombay Stock Exchange (BSE)	National Stock Exchange (NSE)	National Stock Exchange (NSE)