

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	398.2	36256.7	10831.0	17.9
Feb-19	7.4	8.7	61.1	64.4	629.0	399.2	35867.4	10792.5	18.9
Mar-19	7.3	8.5	63.8	66.6	665.0	411.9	38672.9	11623.9	16.7
Apr-19	7.4	8.5	68.6	71.1	773.0	418.5	39031.6	11748.2	21.7
May-19	7.2	8.4	66.8	69.3	1036.0	421.9	39714.2	11922.8	15.6
Jun-19	6.9	8.2	59.8	62.2	1174.0	427.7	39394.6	11788.9	14.6
Jul-19	6.5	7.8	61.5	63.6	1870.0	429.6	37481.1	11118.0	13.6
Aug-19	6.5	7.7	57.7	59.5	1982.0	428.6	37332.8	11023.3	16.4
Sep-19	6.7	7.8	60.0	61.6	2255.0	433.6	38667.3	11474.5	16.1
Oct-19	6.7	7.8	57.3	59.8	1826.0	442.6	40129.1	11877.5	16.7
Nov-19	6.7	7.8	60.4	62.4	1419.0	451.1	40793.8	12056.1	14.0
Dec-19	6.6	7.7	63.4	65.5	1381.0	457.5	41253.7	12168.5	11.0
Jan-20	6.6	7.7	61.6	64.1	701.0	471.3	40723.5	11962.1	16.8
Feb-20	6.4	7.4	53.3	54.9	461.0	481.5	38297.3	11201.8	17.8
Mar-20	6.2	7.5	32.2	33.3	601.0	475.6	29468.5	8597.8	71.9

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(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Apr-20	6.2	7.3	21.0	20.5	664.0	479.5	33717.6	9859.9	33.8
May-20	6.1	7.3	30.4	29.7	489.0	493.5	32424.1	9580.3	30.0
Jun-20	6.0	7.3	39.5	40.6	1146.0	506.8	34915.8	10302.1	28.9
Jul-20	5.8	6.9	42.1	43.3	1633.0	534.6	37606.9	11073.5	24.7
Aug-20	6.0	7.1	43.4	44.2	1517.0	541.4	38628.3	11387.5	18.3
Sep-20	6.0	6.8	40.6	41.4	1399.0	542.0	38067.9	11247.6	19.8
Oct-20	5.9	6.5	39.9	40.8	1631.0	560.7	39614.1	11642.4	24.0
Nov-20	5.9	6.5	42.3	43.5	1180.0	574.8	44149.7	12969.0	20.0
Dec-20	5.9	6.6	48.7	49.9	1244.0	580.8	47751.3	13981.8	21.1
Jan-21	5.9	6.7	53.6	54.6	1658.0	590.2	46285.8	13634.6	25.3
Feb-21	6.1	7.0	60.5	61.2	1500.0	584.6	49100.0	14529.2	28.1
Mar-21	6.2	7.1	63.8	64.7	2018.0	579.3	49509.2	14690.7	20.6
Apr-21	6.1	6.9	63.0	63.3	2475.0	588.0	48782.4	14631.1	23.0
May-21	6.0	6.7	66.4	67.0	2965.0	598.2	51937.4	15582.8	16.9
Jun-21	6.0	6.8	71.8	71.6	2932.0	609.0	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	3257.0	620.6	52586.8	15763.0	12.8
Aug-21	6.2	6.9	68.9	70.1	3720.0	633.6	57552.4	17132.2	14.5
Sep-21	6.2	6.8	72.8	73.0	4288.0	638.6	59126.4	17618.2	18.4
Oct-21	6.3	6.8	82.1	82.0	4820.0	642.0	59306.9	17671.7	17.4
Nov-21	6.3	6.9	79.9	80.5	2780.0	637.7	57064.9	16983.2	21.2
Dec-21	6.4	6.8	72.9	73.3	3050.0	633.6	58253.8	17354.1	16.2
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)