

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	36,256.7	10831.0	17.1
Feb-19	7.4	8.6	61.1	64.4	629.0	402.4	35,867.4	10792.5	18.3
Mar-19	7.3	8.5	63.8	66.6	665.0	412.9	38,672.9	11623.9	17.2
Apr-19	7.4	8.4	68.6	71.1	773.0	418.8	39,031.6	11748.2	21.8
May-19	7.1	8.4	66.8	69.3	1036.0	421.9	39,714.2	11922.8	16.1
Jun-19	6.9	8.1	59.8	62.2	1174.0	429.8	39,394.6	11788.9	15.0
Jul-19	6.6	7.7	61.5	63.6	1870.0	428.8	37,481.1	11118.0	15.0
Aug-19	6.7	7.7	57.7	59.5	1982.0	428.3	37,332.8	11023.3	13.6
Sep-19	6.9	7.8	60.0	61.6	2255.0	433.7	38,667.3	11474.5	16.3
Oct-19	6.6	7.7	57.3	59.8	1826.0	445.1	40,129.1	11877.5	15.9
Nov-19	6.7	7.7	60.4	62.4	1419.0	451.3	40,793.8	12056.1	16.3
Dec-19	6.7	7.6	63.4	65.5	1381.0	459.9	41,253.7	12168.5	13.9
Jan-20	6.9	7.6	53.6	64.1	701.0	471.3	40,723.5	11962.1	11.7
Feb-20	6.7	7.4	53.3	54.9	461.0	481.3	38,297.3	11201.8	17.4
Mar-20	6.7	7.4	32.2	33.3	601.0	477.8	29,468.5	8597.8	23.2
Apr-20	6.5	7.2	21.0	20.5	664.0	481.1	33,717.6	9859.9	64.4
May-20	5.8	7.3	30.4	29.7	489.0	493.6	32,424.1	9580.3	34.0
Jun-20	5.9	7.2	39.5	40.6	1146.0	505.7	34,915.8	10302.1	30.2
Jul-20	5.8	6.9	42.1	43.3	1633.0	534.6	37,606.9	11073.5	29.1

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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)
Aug-20	6.2	7.0	43.4	44.2	1517.0	542.9	38,628.3	11387.5	24.2
Sep-20	6.1	6.8	40.6	41.4	1399.0	544.7	38,067.9	11247.6	22.8
Oct-20	5.9	6.6	39.9	40.8	1631.0	560.2	39,614.1	11642.4	19.5
Nov-20	5.8	6.5	42.3	43.5	1180.0	574.8	44,149.7	12969.0	24.8
Dec-20	5.9	6.6	48.7	49.9	1244.0	585.8	47,751.3	13981.8	19.8
Jan-21	6.0	6.8	53.6	54.6	1658.0	590.3	46,285.8	13634.6	21.1
Feb-21	6.3	7.0	60.5	61.4	1500.0	584.6	49,100.0	14529.2	25.3
Mar-21	6.3	7.1	63.8	64.8	2018.0	577.0	49,509.2	14690.7	28.1
Apr-21	6.3	6.7	63.0	63.3	2475.0	588.0	48,782.4	14631.1	20.6
May-21	6.3	6.8	66.4	67.0	2965.0	598.9	51,937.4	15582.8	23.0
Jun-21	6.3	6.8	71.8	72.0	2932.0	611.1	52,482.7	15721.5	16.9
Jul-21	6.2	6.9	73.3	73.5	3188.0	620.1	52,586.8	15763.1	13.0
Aug-21	6.3	6.9	68.9	70.1	3720.0	640.7	57,552.4	17132.2	12.8
Sep-21	6.2	6.9	72.8	73.0	4288.0	635.4	59,126.4	17618.2	14.5
Oct-21	6.4	6.8	82.1	82.0	4820.0	640.4	59,306.9	17671.7	18.4
Nov-21	6.3	7.0	79.9	80.5	2780.0	638.0	57,064.9	16983.2	17.4
Dec-21	6.5	6.9	72.9	73.3	2832.0	633.6	58,253.8	17354.1	21.2
Jan-22	6.8	7.1	83.9	84.2	1761.0	629.9	58,014.2	17339.9	16.2
Feb-22	6.8	7.1	93.5	93.3	1835.0	631.9	56,247.3	16793.9	22.0
Mar-22	6.8	7.1	112.4	113.7	2464.0	607.3	58,568.5	17464.8	28.6

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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)
Apr-22	7.2	8.2	103.4	102.9	2220.0	596.7	57,060.9	17102.6	20.6
May-22	7.4	8.0	110.1	109.3	2943.0	603.2	55,566.4	16584.6	19.4
Jun-22	7.5	7.9	116.8	115.3	2389.0	589.2	53,018.9	15780.3	20.5
Jul-22	7.3	8.1	105.1	105.8	2077.0	574.3	57,570.3	17158.3	21.8
Aug-22	7.2	7.9	96.0	97.7	1412.0	560.4	59,537.1	17759.3	16.6
Sep-22	7.4	7.8	88.2	90.6	1487.0	532.7	57,426.9	17094.4	18.7
Oct-22	7.4	8.0	90.3	91.8	1814.0	534.0	60,746.6	18012.2	20.0
Nov-22	7.3	8.0	87.4	87.6	1299.0	553.2	63,099.7	18758.4	15.8
Dec-22	7.3	7.8	78.1	78.1	1453.0	562.7	60,840.7	18105.3	13.8
Jan-23	7.3	7.8	80.4	80.7	909.0	574.4	59,549.9	17662.2	14.9
Feb-23	7.4	7.7	80.3	82.4	658.0	562.7	58,962.1	17304.0	16.9
Mar-23	7.4	7.7	76.5	78.3	1410.0	578.4	58,991.5	17359.8	14.0
Apr-23	7.2	7.6	82.5	83.5	1480.0	590.1	61,112.4	18065.0	12.9
May-23	7.0	7.6	74.1	75.1	1416.0	590.7	62,622.2	18534.4	11.0
Jun-23	7.0	7.7	73.3	74.9	1080.0	595.1	64,718.6	19189.1	12.0
Jul-23	7.1	7.7	79.0	80.2	1040.0	605.8	66,527.7	19753.8	10.8
Aug-23	7.2	7.7	84.7	86.4	1150.0	598.2	64,831.4	19253.8	10.4
Sep-23	7.2	7.7	92.2	93.5	1393.0	587.7	65,828.4	19638.3	12.1
Oct-23	7.3	7.9	89.1	90.0	1868.0	588.5	63,874.9	19079.6	11.5

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(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Nov-23	7.3	7.8	81.4	83.5	1831.0	604.2	66,988.4	20133.2	11.8
Dec-23	7.2	7.9	75.7	77.4	2538.0	622.5	72,240.3	21731.4	12.7
Jan-24	7.2	7.9	77.7	79.1	1617.0	620.0	71,752.1	21725.7	14.1
Feb-24	7.1	7.7	80.5	81.6	1650.0	625.2	72,500.3	21982.8	15.5
Mar-24	7.1	7.7	83.5	84.5	2233.0	646.4	73,651.4	22326.9	13.8
Apr-24	7.2	7.6	88.0	89.4	1731.0	640.2	74,482.8	22604.9	11.7
May-24	7.1	7.6	81.4	83.6	1895.0	651.5	73,961.3	22530.7	20.2
Jun-24	7.0	7.7	81.2	82.6	1922.0	652.0	79,032.7	24010.6	15.4
Jul-24	7	7.7	83.3	84.2	1925.0	670.6	81,741.3	24951.2	13.5
Aug-24	6.9	7.7	78.1	78.2	1716.0	682.2	82,365.8	25235.9	14.9
Sep-24	6.8	7.6	72.4	73.7	1965.0	705.8	84,299.8	25810.9	13.3
Oct-24	6.8	7.5	74	75.3	1667.0	682.1	79,389.1	24205.4	13.9
Nov-24	6.8	7.4	72.3	73.1	1540.0	659.4	79,802.8	24131.1	15.3
Dec-24	6.7	7.6	72.3	73.3	1099.0	640.3	78,139.0	23644.8	14
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)