Data Citation: Beverly Hirtle, Anna Kovner, James Vickery and Meru Bhanot. "Assessing Financial Stability: The Capital and Loss Assessment under Stress Scenarios (CLASS) Model," Data file.

Publications :
Hirtle, Beverly & Kovner, Anna & Vickery, James & Bhanot, Meru, 2014. "Assessing Financial Stability: The Capital and Loss Assessment Under Stress Scenarios (CLASS) Model," Staff Reports 663, Federal Reserve Bank of New York. Submitted to *Journal of Banking and Finance*.

Data Citation Details

Title: Assessing Financial Stability: The Capital and Loss Assessment under Stress Scenarios (CLASS) Model, Data file
Authors : Beverly Hirtle & Anna Kovner & James Vickery & Meru Bhanot
Creation Date : December 2013
Distributor : Federal Reserve Bank of New York
Contact : James Vickery

Parent Dataset(s): Federal Reserve Regulatory Data; BHC and bank regulatory data drawn from Federal Reserve Y-9C regulatory filings for BHCs and FFIEC Consolidated Reports of Condition and Income (Call Report) filings for commercial banks. The data include all U.S.-headquartered, top-tier BHCs and independent commercial banks, as well as six large foreign-owned BHCs subject to CCAR in 2014. Other BHCs and commercial banks whose parent is domiciled outside the United States are excluded, as are two BHCs that are not engaged in traditional commercial banking activities: DTCC and ICE Holdings.

Description : Data file is used to create the tables and charts in the aforementioned publication, as well as to estimate the regression models used as a basis for financial projections, which are ultimately consolidated across the individual banking firms to form industry projections.

Keywords: capital, bank, stress testing, financial stability

Topic Classification : G21 (Banks; Other Depository Institutions; Mortgages); G17 (Financial Forecasting and Simulation); G01 (Financial Crises)

Data Frequency : Quarterly

Time Period Covered : 1991Q1 to 2013Q3

Level of observation/level of aggregation: One observation per firm-quarter

Data Availability

Number of files: 2 (currently we call these core.dta and capital.dta)

Terms of Use

Although the data is publicly available online (http://www.chicagofed.org/webpages/banking/financial_institution_reports/commercial_bank_data.cfm), a non-confidential version of the data is retrieved instead from internal Federal Reserve System servers, specifically from the NIC2 Ad Hoc SQL Server database, which has Y-9C, Call Report and National Information Center data (specifically the Attributes table, Board Derived items, and Transformation table).

This is for the parent dataset:

Data Citation : Federal Financial Institutions Examination Council (FFIEC)
Publications : Many
Data Citation Details

Title: Federal Reserve System Regulatory Data
Authors : [ ]
Production Date : Ongoing
Distributor : Federal Financial Institutions Examination Council (FFIEC)
Contact : [ ]

Description and Scope

Description (Is there a word count limit we should employ?): Y-9C regulatory filings for BHCs and FFIEC Consolidated Reports of Condition and Income (Call Report) filings for commercial banks.

Keywords:

Topic Classification :

Data Frequency : Quarterly

Level of observation/level of aggregation: One observation per bank-quarter

Related Materials (links provided):
Y-9C:
http://www.federalreserve.gov/apps/reportforms/reportdetail.aspx?sOoYJ+5BzDal8cbqnRxZRg==

Call:
http://www.ffiec.gov/forms031.htm

Download site:
http://www.chicagofed.org/webpages/banking/financial_institution_reports/commercial_bank_data.cfm

Time Period Covered : Y-9C: 1981Q2 – Present; Call: 1969:Q2 – Present

Data Availability

Number of files: 2 (one consolidated panel dataset from Y-9C filings and one consolidated panel dataset from Call Report filings)

Terms of Use

Although the data is publicly available online (http://www.chicagofed.org/webpages/banking/financial_institution_reports/commercial_bank_data.cfm), a non-confidential version of the data is retrieved instead from internal Federal Reserve System servers, specifically from the NIC2 Ad Hoc SQL Server database, which has Y-9C, Call Report and National Information Center data (specifically the Attributes table, Board Derived items, and Transformation table).

https://cdr.ffiec.gov/public/PWS/DownloadBulkData.aspx

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