Market Data

The Fed publishes daily selected interest rates here -
https://www.federalreserve.gov/releases/H15/current/default.htm
They provide:

Federal Funds
Commercial Paper 1,2,3 month Financial and Nonfinancial
Eurodollar deposits 1m, 3m, and 6m
Bank prime loan
Discount window primary credit
US government securities
    Bills 4w, 3m, 6m, 1y.
    Constant maturities 1m, 3m, 6m, 1y, 2y, 3y, 5y, 7y, 10y, 20y, 30y.
    Inflation indexed 5y, 7y, 10y, 20y, 30y.
Interest rate swaps 1y, 2y, 3y, 4y, 5y, 7y, 10y, 30y.
Corporate bonds: Moody's Aaa and Baa, State & local bonds, conventional mortgages.*

Need a pointer to where in the Fed website the historical interest rates are obtained.

The Fed also provides a Supervisory Historic Domestic .csv file showing the quarterly market date for several decades. WE can set up some basic security models against this data and the historical interest rate data.

The Supervisory data includes:

Real GDP growth
Nominal GDP growth
Real disposable income growth
Nominal disposable income growth
Unemployment rate
CPI inflation rate
3-month Treasury rate
5-year Treasury yield
10-year Treasury yield
BBB-corporate yield
Mortgage rate
Prime rate
Dow Jones Index
House Price Index
Commercial Real Estate Price Index
Market Volatility Index

CCAR scenarios are more involved, including a wider range of market data, but I do not see the Fed providing the historic actual values for each element of their scenario market data. I think many of the CCAR security models fit to the CCAR scenarios for static forward simulation. For our purposes (mainly simply at the moment) we will model and run static forward simulation off of the Interest rate and Supervisory data. We should collect about 2-3 years of full quarterly data for development.

References:

https://www.federalreserve.gov/newsevents/press/bcreg/bcreg20160128a2.pdf

https://www.federalreserve.gov/bankinforeg/ccar.htm

https://www.federalreserve.gov/releases/H15/current/default.htm