

ABOUT THE CMBS DATABASE

The CMBS Database captures the initial terms of all rated securities collateralized by commercial and multi-family properties. It covers issues from the inception of the CMBS market in the mid-1980s through the end of the last week. See sample database entry.

The database includes issues sold to investors in the U.S. and in other countries. To be included, an issue must:

- Be secured by a static pool of mortgages or leases on income-producing properties, either commercial or multi-family.
- If a private-label deal, have a rating from a major agency.
- Have a trustee.

FIELDS

CMBS data fields	Description
CODE	A unique, eight-digit number that can be used to link together the different modules of the CMBS Database. The first four digits represent the year and the next four represent a unique number (for example: 20180010).
ISSUER	The name of the issuing entity, exactly as it is shown on the prospectus.
SERIES	The series name of the offering, exactly as it is shown on the prospectus.
AMOUNT	The sum of the face principal amounts of all classes of bonds, in millions of U.S. dollars. For issues that aren't denominated in U.S. dollars, the amount shown is the dollar equivalent.
CLOSING	The closing date on which the securities are issued.
PRICING	The pricing date when terms are struck for all or most of the securities.
SELLER	The parties contributing collateral to the securitization.
BORROWER	The loan borrower (single-asset / single-borrower deals only).
BOOKNR1	The lead bookrunner--the broker-dealer that ran the books and coordinated distribution of the securities. The broker-dealer that ran the books and coordinated distribution of the securities.
BOOKNR2	Additional bookrunner for the offering if the deal has multiple bookrunners.
SERVICER	The master servicer hired to process payments and administer performing mortgages in the issue's collateral pool.
SPSERV	The special servicer hired to handle workouts and liquidations of nonperforming loans in the issue's collateral pool.
B-PIECE	The b-piece buyer who purchased the lowest tranche in the securitization's capital stack, which must be unrated.
OPADV	The operating advisor hired to provide oversight of the special servicer on behalf of the investors.
TRUSTEE	The trustee hired to hold the bond collateral, distribute payments and perform additional duties for the benefit of bond holders.
CERTADMIN	The certificate administrator hired to provide periodic reports to bond holders on distributions, trust collateral and the outstanding certificates.
COUNSUW	Counsel for the underwriters.
COUNSISS	Counsel for the issuer.
RM	Rated by Moody's.
RS	Rated by S&P.
RF	Rated by Fitch.
RD	Rated by DBRS.
RR	Rated by Morningstar / DBRS Morningstar.

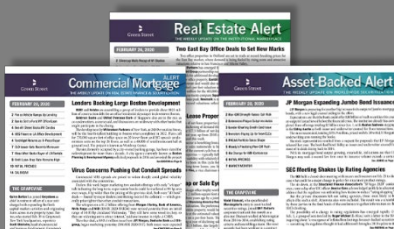
RK	Rated by Kroll (also known as KBRA).
RO	Rated by any other rating agency.
DEAL	A specific classification of the CMBS deal type: <ul style="list-style-type: none"> - C = Small-balance / legacy conduit - D = Distressed/non-performing assets - E = Fannie Mae - F = Freddie Mac - G = Ginnie Mae - L = Lease-backed - M = Large loan - O = Single borrower - P = Seasoned collateral - R = Re-REMIC - S = Floating rate (multiple borrowers) - U = Conduit/fusion - Z = Other
OFF	Primary offering type, that is, the method of securities distribution: <ul style="list-style-type: none"> - A = Rule 144A - F = Agency (Fannie/Freddie/Ginnie) - I = Outside U.S. - P = Private placement - S = SEC-registered
DENT	Currency of denomination.
DENT/AMT	Deal amount in the currency of denomination.
DIS	Region where the securities were primarily offered and distributed: <ul style="list-style-type: none"> - A = Asia (except Japan) - C = Canada - E = Europe - F = Africa - J = Japan - K = Australia and Oceania - L = Latin America and Caribbean - M = Mideast - U = U.S.
FRQ	The frequency of interest and/or principal payments: <ul style="list-style-type: none"> - M = Monthly - Q = Quarterly - S = Semi-annual
SEC	The security type: <ul style="list-style-type: none"> - R = Remic (structured as real estate mortgage investment conduits for federal tax purposes) - F = Fasit - Z = Other
OFS	Whether the collateral was originated for securitization (Y/N).
LSB	Whether the securities are primarily backed by lease receivables (Y/N).
SGL	Whether the collateral is tied to a single borrower (Y/N).
RISK	Risk retention structure: <ul style="list-style-type: none"> - H = Horizontal - V = Vertical - L = L-shaped
#PROP	The number of properties that collateralize loans in the securitized pool.
#LOAN	The number of loans in the collateral pool.
QUA	The loan quality: <ul style="list-style-type: none"> - P = Performing - N = Nonperforming - X = Mixed

LRATE	The rate type of the collateral loans: - A = Floating-rate - F = Fixed-rate - X = Mixed
NRATE	The rate type of the bonds: - A = Floating-rate - F = Fixed-rate - X = Mixed
WAC	For fixed-rate deals, the weighted-average coupon rate of all loans in the securitized pool.
WAM	Weighted-average remaining term to maturity for all loans in the securitized pool, in months.
LTV	Weighted-average loan-to-value ratio for all mortgages in the securitized pool.
DSC	Weighted-average debt-service coverage ratio for all mortgages in the securitized pool, by net cash flow.
LOCATION	Identifies states (U.S.) or countries (Non-U.S.) with the highest concentration of underlying real estate collateral.
REGION/COL	Region of collateral: - A = Asia (except Japan) - C = Canada - E = Europe - F = Africa - J = Japan - K = Australia and Oceania - L = Latin America and Caribbean - M = Mideast - U = U.S.
COUNTRY/COL	Country where collateral is located.
F%	Office mortgages as a percentage of the pool.
H%	Hotel mortgages as a percentage of the pool.
M%	Multi-family mortgages as a percentage of the pool.
N%	Nursing/retirement mortgages as a percentage of the pool.
P%	Mobile-home-park mortgages as a percentage of the pool.
R%	Retail mortgages as a percentage of the pool.
W%	Warehouse/industrial/self-storage mortgages as a percentage of the pool.
Z%	Other mortgages as a percentage of the pool. This category includes mixed-use collateral, land, construction loans and credit-linked loans.
BOOK1	The lead bookrunner--the broker-dealer that ran the books and coordinated distribution of the securities. If there are multiple bookrunners on a deal, the BOOK2 through BOOK4 fields are also used.
BOOK2	Joint bookrunner for the transaction.
BOOK3	Additional joint bookrunner for the transaction.
BOOK4	Additional joint bookrunner for the transaction.
AMT1	League table credit awarded to the lead bookrunner.
AMT2	League table credit awarded to a second bookrunner.
AMT3	League table credit awarded to a third bookrunner.
AMT4	League table credit awarded to a fourth bookrunner.
ABBRV	Short-hand version of the deal name and series number
BOOK_TXT	All bookrunners on the transaction, concatenated into a single string.
COMGR_TXT	All non-bookrunning co-managers on the transaction, concatenated into a single string.
RATING_TXT	All rating agencies on the transaction, concatenated into a single string.
ISSUER_TXT	The issuing trust and series, concatenated into a single string.

PRICE data fields	Description
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CODE	A unique, eight-digit number that can be used to link together the different modules of the CMBS Database. The first four digits represent the year and the next four represent a unique number (for example: 20180010).
CLASS	The tranche identifier (class name).
AMOUNT	The original face amount of the class (in millions of dollars). For classes that aren't denominated in U.S. dollars, the amount shown is the dollar equivalent.
NOTAMT	The notional amount for an interest-only class (in millions of dollars). For classes that aren't denominated in U.S. dollars, the amount shown is the dollar equivalent.
DEN	Currency of denomination.
DEN/AMT	Class amount in the currency of denomination.
RATINGM	Initial rating assigned by Moody's.
RATINGS	Initial rating assigned by S&P.
RATINGF	Initial rating assigned by Fitch.
RATINGD	Initial rating assigned by DBRS.
RATINGR	Initial rating assigned by Morningstar / DBRS Morningstar.
RATINGK	Initial rating assigned by Kroll.
SUB%	Subordination percent (also known as credit enhancement or credit support)
COUPON	Coupon rate -- the initial annual pay rate. For fixed-rate classes, the coupon is stated as a percentage. For floating-rate classes, it is the stated margin in basis points over a certain benchmark rate.
PRICE	Initial price per \$100 of bonds.
CBE	The yield.
MATURE	The final rated maturity date for the class. If the deal is unrated then this is the stated final maturity date.
LIFE	The weighted average expected retirement date of each class of securities (in years), excluding extension options.
SPREAD	The difference, in basis points, between the initial yield and a benchmark rate, usually Swaps, Treasuries or Libor.
BENCH	The benchmark rate -- usually Swaps, Treasuries or Libor -- used to price the notes.
RATE	Coupon-rate structure on the securities (floating- or fixed-rate). - F = Fixed - A = Floating

Notes data fields	Description
CODE	A unique, eight-digit number that can be used to link together the different modules of the CMBS Database. The first four digits represent the year and the next four represent a unique number (for example: 20180010).
NOTE	Text describing collateral, terms and conditions of the securities.



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