ABOUT THE CRE CLO DATABASE

The CRE CLO Database captures the initial terms of all collateralized debt and loan obligations backed mostly by commercial real estate.

Information for each deal is automatically pulled from our ABS Database. Subscribers to Asset-Backed Alert can download the ABS Database. The CMBS Database can be also downloaded.

CRITERIA FOR THE CRE CLO DATABASE

- Rated by at least one major agency.
- Under the control of a trustee.
- A resecuritization of CMBS or a collateralized debt or loan obligation backed at least 50% by commercial real estate collateral.

FIELDS

Data fields	Description
CODE	A unique, eight-digit number that can be used to link together the different modules of the CRE CLO 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.
DATE	The pricing date when terms are struck for all or most of the securities.
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.
RAMPED	The ramped amount, which is the balance of the collateral purchased as of the closing date. If this amount is less than the deal amount then the deal likely includes a post-closing ramp-up period.
BOOKRUNNER1	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.
BOOKRUNNER2	Additional bookrunner for the offering if the deal has multiple bookrunners.
SELLER	The party contributing collateral to the securitization. This entity is typically affiliated with the issuer.
SERVICER	The master servicers hired to process payments and administer performing mortgages in the issue's collateral pool.
COLMGR	The party who manages the collateral pool. This entity is typically affiliated, and/or has a management agreement, with the Seller.
ENHANCEMENT	Provider of third-party credit enhancement.
TRUSTEE	The trustee hired to hold the bond collateral, distribute payments and perform additional duties for the benefit of bond holders.
COUNSELUW	Counsel for the underwriters.
COUNSELISS	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.
DEN	Currency of denomination.

DEN/AMT	Deal amount in the currency of denomination.
COUNTRY/COL	Country where collateral is located.
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.
DIS	Region where the securities were primarily offered and distributed: - 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.
OFF	Primary offering type, that is, the method of securities distribution: - A = Rule 144A - I = Outside U.S. - P = Private placement - S = SEC-registered
ST	Seller type (see below)
CMBS%	CMBS certificates as a percentage of the pool.
CDO%	CDO and CLO certificates as a percentage of the pool.
WHOLE%	Whole loans as a percentage of the pool.
BNOTES%	B-notes (junior loan pieces) as a percentage of the pool.
MEZZ%	Mezzanine loans as a percentage of the pool.
PREF%	Preferred equity as a percentage of the pool.
REIT%	REIT debt as a percentage of the pool.
UKNOWN%	Percentage of the pool consisting of unknown collateral.
Non-CRE%	Non-commercial real estate collateral as a percentage of the pool.
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 mortgages as a percentage of the pool.
Z%	Other mortgages as a percentage of the pool.
U%	Percentage of the pool consisting of mortgages backed by unknown property types.
GOVT	Was the deal structured to serve as collateral for a central bank loan, rather than for public or private sale?
BOOK_TXT	All bookrunners on the transaction, concatenated into a single string.
RATING_TXT	All rating agencies on the transaction, concatenated into a single string.
ISSUER_TXT	The issing trust and series, concatenated into a single string.

Pricing fields	Description
CODE	A unique, eight-digit number that can be used to link together the different modules of the CRE CLO 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).
SPREAD	The difference, in basis points, between the initial yield and a benchmark rate, usually Swaps, Treasurys or Libor.
BENCH	The benchmark rate -- usually Swaps, Treasurys or Libor -- used to price the notes.
RATE	Coupon-rate structure on the securities (floating- or fixed-rate). - F = Fixed - A = Floating

Seller type code	Description
AL	Airline
AU	Auto lender (independent)
BK	Bank/thrift
BR	Real estate broker
CB	Credit card bank (monoline)
CF	Finance company (captive)
CR	Car-rental company
D	Developer
F	Finance/mortgage company
FA	Factoring company
FF	Fannie/Freddie
GV	Government entity
H	Fund manager
HF	Healthcare finance
IC	Industrial company
IF	Finance company (diversified)
IN	Insurance company
IV	Investment group
LC	Leasing company
LF	Law firm
M	Property management company
MB	Mortgage bank
ME	Media/entertainment
N	Nonprofit
NR	Natural resources
P	Pension fund
R	RTC/FDIC

RE	Retailer
S	Securitization program
SF	Securities firm
SM	Student Lender
T	REIT
TC	Technology company
UT	Utility
V	Individual
W	Investment bank
XX	Other