

Portfolios of Hypothetical Corporate Loans Data Definitions

Variable	Mnemonic	Description
Committed exposure	committed_exposure_amt	Committed exposure in dollars
Utilized exposure	utilized_exposure_amt	Utilized exposure in dollars
Interest rate	interest_rate	Interest rate on credit facility
Remaining maturity	term	Remaining term of the loan in months
Origination year	orig_year	Year loan was originated
Facility type	facility_type_cat	The type of credit facility: 1 is revolving 7 is term loan 0 is other
Lien position	lien_position_cat	The type of lien: 1 is first-lien senior 2 is second-lien 3 is senior unsecured 4 is contractually subordinated
Credit rating	rating	Credit rating of obligor. Categories include AAA, AA, A, BBB, BB, B, CCC, CC, C, and D
Domestic obligor	domestic_flag	Equal to 1 if obligor is domiciled in the United States
Industry	naics_two_digit_cat	Two-digit industry code based on 2007 NAICS definitions
Interest rate variability	interest_rate_variability	Interest rate type: 0 is fully undrawn (interest rate not provided) 1 is fixed 2 is floating 3 is mixed
Guarantor flag	guarantor_flag	Indicates the type of guarantee of the guarantor: 1 is full guarantee 2 is partial guarantee 3 is U.S. government agency guarantee 4 is no guarantee