

Portfolios of Hypothetical CRE Loans Data Definitions

Variable	Mnemonic	Description
Origination balance	model_origination_balance_amt	Origination balance in dollars
Current committed balance	committed_balance_amt	Current committed balance in dollars
Current outstanding balance	outstanding_balance_amt	Current outstanding balance in dollars
Broad loan-type category	broad_loan_type_cat	Loan type categorization: categories are “construction” and “income-producing”
Property type category	prop_type_cat	Property types: 1 is retail 2 is industrial 3 is hotel 4 is multifamily 5 is office 6 is other
LTV at origination	ltv_at_origination	Loan-to-value ratio at the origination of loan
Year of origination	orig_year	Year that the loan was originated
Current collateral value	value_current_amt	Collateral value as of the start of the project period in dollars
Maturity date	dt_maturity	Maturity date of loan
State code	state_cd	Two-digit integer code for state that the property is located in