

■ Group 1: Overleveraged Real Estate & MBS-Related Assets

■ Subgroup 1: Commercial Real Estate Loans

■ Category: Office Property Loans

Asset Name	Ticker	Type	Country	Source
JPMorgan Chase - Manhattan Commercial Office Loan	-	Loan	USA	SEC Filings
Wells Fargo - Downtown San Francisco CRE Loan	-	Loan	USA	Company Reports
Goldman Sachs - Midtown NYC Office CMBS	-	Securitized Loan	USA	Bloomberg
Santander - Madrid Office Loan Portfolio	-	CRE Loan	Spain	Santander Annual Report
UBS - Zurich Commercial Office Loan	-	Loan	Switzerland	UBS Real Estate Division
Barclays - London West End Office Loan	-	CRE Loan	UK	Financial Times
Deutsche Bank - Frankfurt Office Syndicated Loan	-	Syndicated Loan	Germany	Reuters
Bank of China - Beijing Commercial Property Loan	-	Loan	China	BOC Annual Disclosure
HSBC - Hong Kong CRE Office Financing	-	CRE Loan	HK	HSBC Reports
ING - Amsterdam Office Portfolio Loan	-	CRE Loan	Netherlands	ING Structured Finance

■ Category: Retail Mall Mortgages

Asset Name	Ticker	Type	Country	Source
Simon Property Group - Mall CMBS Tranche 2021-A	-	CMBS	USA	EDGAR
Brookfield Retail Loan Facility (Canada)	-	Mortgage	Canada	Brookfield Asset Mgmt
Unibail-Rodamco - Paris Mall Securitized Debt	-	Loan	France	URW Investor Docs
General Growth Properties - Retail Mortgage Pool	-	Loan Pool	USA	SEC Archive
Intu Properties - UK Mall Financing 2020	-	Mortgage	UK	FT Reports
Westfield Group - Australia Mall CMBS	-	CMBS	Australia	Company Filings
CBRE Loan Services - US Mall Master Trust	-	Mortgage Trust	USA	Bloomberg
Ascendas REIT - Singapore Retail Loan Tranche	-	Loan	Singapore	AR Annual Report
Hammerson plc - Retail Commercial Loan 2022	-	Loan	UK	Company Filings
Klepierre - European Retail Secured Debt	-	Loan	France	Klepierre Reports

■ Category: Industrial Park Credit Lines

Asset Name	Ticker	Type	Country	Source
Prologis - Logistics Park Financing Facility	PLD	Credit Line	USA	Prologis Reports
Goodman Group - Asia Industrial Loan Program	-	Loan	Australia/Asia	Goodman Annual Report

Asset Name	Ticker	Type	Country	Source
GLP - China Industrial Warehouse Financing	-	Credit Line	China	GLP Disclosures
Segro - UK Industrial Estate Revolver	-	Revolver	UK	Segro Financials
DHL Supply Chain - Europe Logistics Credit	-	Corporate Facility	Germany	Deutsche Post Reports
Blackstone RE Industrial Fund Loan Facility	-	Structured Credit	USA	Blackstone REI Reports
AEW Capital - US Industrial Development Loan	-	Construction Credit	USA	AEW Investment Book
Mapletree Logistics Trust - Singapore Park Loan	-	Loan	Singapore	Mapletree Trust Reports
ID Logistics - French Warehouse Credit Line	-	Loan	France	Company Site
Montea NV - Belgium Park Securitized Loan	-	Mortgage	Belgium	Investor Factsheet

■ Category: Hospitality (Hotel) Development Loans

Asset Name	Ticker	Type	Country	Source
Marriott Intl. - NYC Flagship Hotel Development Loan	-	Hotel Loan	USA	SEC
Hilton Worldwide - London Expansion Credit Facility	-	Development Loan	UK	Investor Report
Accor SA - Dubai Resort Construction Debt	-	Construction Loan	UAE	Company Release
Hyatt - Tokyo Tower Hotel Redevelopment Financing	-	Syndicated Loan	Japan	Investor Relations
Melia Hotels - Barcelona Hotel Portfolio Loan	-	CRE Loan	Spain	Melia Financials
Mandarin Oriental - Boston Luxury Hotel Finance	-	Hotel Credit	USA	Bloomberg
Ritz-Carlton - Singapore Hotel Project Facility	-	Loan	Singapore	Hotelier Report
InterContinental - Sydney Bay Development Loan	-	Development Loan	Australia	Financial Times
Fairmont Hotels - Canadian Expansion Credit	-	Facility	Canada	CBC Finance
Four Seasons - Mexico City Hospitality Credit Line	-	Hotel Loan	Mexico	Local Filings

■ Category: Mixed-Use Construction Loans

Asset Name	Ticker	Type	Country	Source
Related Cos - Hudson Yards Phase 2 Construction Loan		Mixed-Use Loan	USA	RE Development News
China Vanke - Shenzhen Urban Mixed-Use Facility	-	Loan	China	Company Report
Lendlease - London Elephant Park Credit Facility	-	Construction Credit	UK	Lendlease Disclosures
Tishman Speyer - Frankfurt Tower Project Loan	-	Development Loan	Germany	Investor Deck
Brookfield - Toronto Mixed-Use Expansion Debt	-	Construction Loan	Canada	Brookfield News
Mitsui Fudosan - Tokyo Urban Mega-Project Credit	-	Loan	Japan	REIT Filings
CapitaLand - Singapore Multi-Use Tower Loan	-	Credit Facility	Singapore	Annual Report
Skanska - Warsaw Office-Residential Complex Loan	-	Loan	Poland	Skanska Report
Emaar Properties - Dubai Marina Mixed Development Loan		Syndicated Loan	UAE	Dubai Business News
Hines Global RE - Miami Multi-Use Building Credit	-	CRE Construction Loan	USA	Company Filings

■ Category: Urban Redevelopment Financing

Asset Name	Ticker	Type	Country	Source
Blackstone - Chicago Brownfield Redevelopment Credit	-	Urban Loan	USA	Blackstone News
Nuveen RE - Detroit Revitalization Loan	-	Urban Development	USA	Real Asset Journal
Gecina - Paris City Core Refurbishment Facility	-	Redevelopment Loan	France	Gecina Reports
AXA IM - Brussels City Centre Conversion Credit	-	Loan	Belgium	AXA Fund Documents
Allianz RE - Milan Urban Transformation Financing	-	Urban Loan	Italy	Allianz Investor Docs
Greystar - London Brownfield Student Housing Loan	-	Credit Facility	UK	University RE News
CPPIB - Montreal Urban Conversion Credit Facility	-	Loan	Canada	Pension Fund Reports
NREP - Copenhagen Redevelopment Syndicated Loan	-	Syndicated Debt	Denmark	NREP Release
Henderson Park - Dublin Inner City Asset Loan	-	Urban Loan	Ireland	Investor Disclosures
Qatar Investment Authority - Berlin Revitalization Loan	-	Debt Facility	Germany	FT Sources

■ Category: Warehouse Securitized Debt

Asset Name	Ticker	Type	Country	Source
Prologis - Warehouse CMBS 2021-A	-	CMBS	USA	SEC
GLP - Industrial Park Debt Securitization China	-	ABS	China	GLP Reports
Blackstone - Warehouse Trust Loan Series B	-	Structured Debt	USA	Investor Data
Mapletree - Singapore Industrial Warehouse REIT CMBS		CMBS	Singapore	Trust Filings
Dexus - Australian Warehouse CMBS 2022-1	-	Mortgage Bond	Australia	Dexus News
Tritax Big Box - UK Logistics Warehouse Debt	-	Securitized Loan	UK	Company Report
Goodman Group - Japan Logistics Facility Note	-	Structured Note	Japan	Goodman Reports
AEW - Eurozone Industrial Warehouse Bond Pool	-	CRE Securitization	Eurozone	Fund Disclosure
Montea NV - Belgium Warehouse ABS	-	ABS	Belgium	Investor Presentation
Dream Industrial REIT - Canadian Warehouse Credit Tranche		Warehouse Loan	Canada	Dream Reports

■ Category: CMBS Tranches (Commercial Mortgage-Backed Securities)

Asset Name	Ticker	Type	Country	Source
Wells Fargo CMBS 2020-C56 Tranche A1	-	CMBS	USA	SEC
Morgan Stanley CMBS 2021-C45 Class B	-	CMBS	USA	Investor Reports
Deutsche Bank CMBS Europe 2019-A	-	CMBS	Germany	Deal Prospectus
Goldman Sachs CMBS 2022-GC38 Tranche D	-	CMBS	USA	Company Docs
Citibank CRE CMBS 2020-NYP	-	CMBS	USA	CMBS Archive
Bank of America CMBS 2023-A Retail Strip Pool	-	CMBS	USA	Investor Deck
Credit Suisse CMBS 2021-NL1 Dutch Office	-	CMBS	Netherlands	Issuer Filing
UBS CMBS 2018-DK1 Tranche E	-	CMBS	Denmark	Bloomberg

Asset Name	Ticker	Type	Country	Source
Barclays CMBS UK 2022-CREX	-	CMBS	UK	Market Report
Natixis CMBS France 2019-Retail	-	CMBS	France	Filing Report

■ Category: Bridge Loans (Short-Term Commercial)

Asset Name	Ticker	Type	Country	Source
Goldman Sachs Bridge Loan Fund II	-	Bridge Loan	USA	Bloomberg
Lloyds Bank - UK Commercial RE Bridge	-	Bridge Facility	UK	Company Disclosure
HSBC - Asia Short-Term CRE Financing	-	Bridge Loan	Asia	Annual Report
Morgan Stanley - US Multifamily Bridge Note	-	Bridge Credit	USA	MS Fund Docs
MUFG - Japan Bridge Loan Real Estate	-	Short-Term Loan	Japan	Company Statement
Santander - Spain Retail RE Bridge Credit	-	Bridge Facility	Spain	Investor Info
CIBC - Canadian Commercial Loan Bridge	-	Bridge Loan	Canada	Bank Reports
Deutsche Pfandbriefbank - EU Bridge Loan Pool	-	Bridge Loan	Germany	Disclosure
Wells Fargo - Bridge Credit on Office Property	-	Bridge Debt	USA	SEC
Banco do Brasil - Sao Paulo CRE Bridge Credit	-	Bridge Loan	Brazil	Government Sources

■ Category: Distressed CRE Debt Instruments

Asset Name	Ticker	Type	Country	Source
Cerberus RE Distressed Debt Fund I	-	Distressed Debt	USA	Fund Reports
Apollo CRE Recovery Loan Pool	-	Distressed Loan	USA	Apollo Docs
BlackRock - European CRE NPL Fund	-	NPL Pool	EU	BlackRock Info
Fortress Investment Group - Asian RE Distressed Fund	-	CRE Debt	Asia	Investor Brief
Davidson Kempner - UK Distressed Loan Facility	-	Distressed Loan	UK	FT
Oaktree Capital - Latin America CRE NPL Portfolio	-	Loan Portfolio	LATAM	Oaktree Reports
TPG - Urban RE Debt Workout Credit Fund	-	Workout Credit	USA	Fund Report
KKR - Global Opportunistic CRE Debt Strategy	-	CRE Debt	Global	KKR Website
Varde Partners - Subperforming CRE Loan Vehicle	-	Debt Vehicle	USA	Financial Docs
Bain Capital - Real Estate Special Situations Loan	-	Special Sit Debt	USA	Annual Review