

## Current Asset Review

Period ended 31 December 2018

# LOAN PORTFOLIO AND SECURITISATION ASSETS

### KEY INFORMATION (AMENDED)

Portfolio as at 31 Dec 18

**Carrying Value <sup>1</sup>:** **S\$ 18.88 m**

**Weighted Average Rating <sup>2</sup>:** **Ba2**

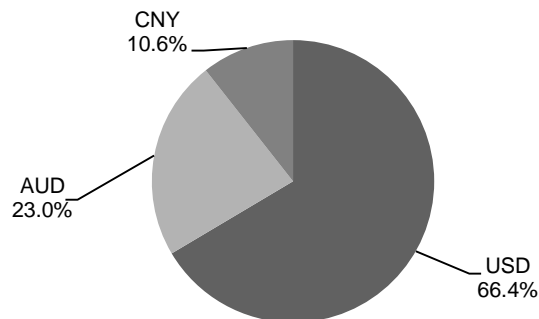
**Weighted Average Coupon <sup>3</sup>:** **7.88%**

**Weighted Average Maturity:** **11.40 years**

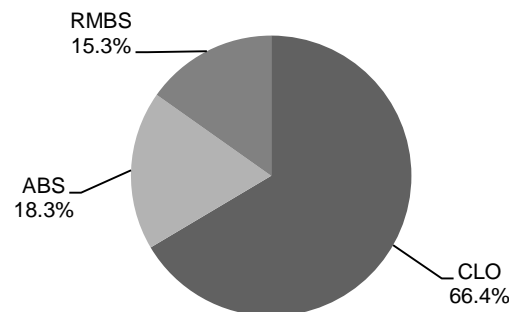
**No. of Securities:** **9**

- As at 31 Dec 2018, the total carrying value of the LPSA portfolio was S\$18.88 million, which represented 5.9% of the Group's Net Asset Value.
- 14.14% of the portfolio was unrated while the rated issues had a weighted average rating of Ba2.
- The portfolio comprised of CLO securities (66.4%), ABS securities (18.3%), and RMBS securities (15.3%).
- The largest foreign currency exposure was in US Dollars (66.4%), followed by Australian Dollar (23.0%).

**Portfolio Distribution by Currency  
(as at 31 Dec 18)**



**Portfolio Distribution by Security Type  
(as at 31 Dec 18)**



<sup>1</sup> The carrying value is determined in accordance with the requirements of IFRS and is not reflective of the current realisable value in the event of immediate disposal.

<sup>2</sup> Calculation of weighted average rating is based on carrying value and the lower of Moody's, S&P and Fitch issue ratings.

<sup>3</sup> Calculation of weighted average coupon is based on carrying value.