

Australian Settlements Limited
Risk Exposures and Assessment



Capital Adequacy

	30-Jun-19
	A\$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	10.2
- Other	6.3
- Market Risk	-
	<hr/> 16.5
Capital Requirement for Operational Risk	26.5
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Total Capital Requirement	43.0
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Common Equity Tier 1 Ratio	15.5%
Tier 1 Ratio	15.5%
Total Capital Ratio	16.2%

Credit Risk

	30-Jun-19	Average Over Period
	A\$m	A\$m
Due from Australian ADIs	50.9	63.9
Due from RBA	249.4	250.8
Due from Australian Governments	118.8	107.9

Securitisation Exposure

Nil Applicable