

Australian Settlements Limited
Risk Exposures and Assessment

Capital Adequacy

	31-Dec-16
	A\$m
Capital Requirement (in terms of Risk weighted assets):	
- Due from Australian ADIs	34.3
- Others	4.8
	<u>39.1</u>
Capital Requirement for Operational Risk	19.8
Total Capital Requirement	<u><u>58.8</u></u>
Common Equity Tier 1 Ratio	12.3%
Tier 1 Ratio	12.3%
Total Capital Ratio	14.8%

Credit Risk

	31-Dec-16	Average Over 12
	A\$m	months
		A\$m
Due from Australian ADIs	160.1	191.8
Due from RBA	165.6	109.5
	<u>325.7</u>	<u>301.2</u>

Securitisation Exposure

Not Applicable