



Australian Settlements Limited Risk Exposures and Assessment

Capital Adequacy

	31-Dec-17
	A\$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	15.7
- Other	5.4
- Market Risk	-
	<hr/> 21.1
Capital Requirement for Operational Risk	22.1
Total Capital Requirement	<hr/> 43.2 <hr/>
Common Equity Tier 1 Ratio	10.9%
Tier 1 Ratio	10.9%
Total Capital Ratio	13.7%

Credit Risk

	31-Dec-17	Average Over
	A\$m	Period
		A\$m
Due from Australian ADIs	72.8	90.7
Due from RBA	361.2	309.9

Securitisation Exposure

Nil Applicable