

## Risk Exposures and Assessment

### Capital Adequacy

	30-Jun-15 A\$m
Capital Requirement (in terms of Risk weighted assets):	
- Due from Australian ADIs	30.8
- Others	4.0
	<u>34.8</u>
Capital Requirement for Operational Risk	19.1
<b>Total Capital Requirement</b>	<b><u><u>54.0</u></u></b>
Common Equity Tier 1 Ratio	13.4%
Tier 1 Ratio	13.4%
Total Capital Ratio	16.5%

### Credit Risk

	30-Jun-15 A\$m	Average Over 12 months A\$m
Due from Australian ADIs	148.4	204.3
Due from RBA	139.6	83.7
	<u>288.0</u>	<u>288.0</u>

### Securitisation Exposure

No Applicable