

**Australian Settlements Limited**  
**Risk Exposures and Assessment**

**Capital Adequacy**

	<b>30-Jun-16</b>
	<b>A\$m</b>
Capital Requirement (in terms of Risk weighted assets):	
- Due from Australian ADIs	37.5
- Others	4.1
	<u>41.6</u>
Capital Requirement for Operational Risk	20.0
<b>Total Capital Requirement</b>	<b><u><u>61.6</u></u></b>
Common Equity Tier 1 Ratio	11.6%
Tier 1 Ratio	11.6%
Total Capital Ratio	13.9%

**Credit Risk**

	<b>30-Jun-16</b>	<b>Average Over 12</b>
	<b>A\$m</b>	<b>months</b>
		<b>A\$m</b>
Due from Australian ADIs	181.9	211.3
Due from RBA	111.7	85.6
	<u>293.6</u>	<u>296.9</u>
	<u><u>293.6</u></u>	<u><u>296.9</u></u>

**Securitisation Exposure**

Not Applicable