

Australian Settlements Limited Risk Exposures and Assessment



Capital Adequacy	
	30-Jun-17
	A\$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	22.9
- Other	5.1
- Market Risk	-
	<u>28.0</u>
Capital Requirement for Operational Risk	20.9
Total Capital Requirement	<u>48.9</u>
Common Equity Tier 1 Ratio	11.5%
Tier 1 Ratio	11.5%
Total Capital Ratio	14.0%

Credit Risk		
	30-Jun-17	Average Over 12
	A\$m	months
		A\$m
Due from Australian ADIs	108.6	156.0
Due from RBA	258.7	186.4

Securitisation Exposure

Nil Applicable