

Australian Settlements Limited
Risk Exposures and Assessment

Capital Adequacy

	Jun-17 \$m
Capital Requirement (in terms of Risk Weighted Assets)	
- Due from Australian ADIs	22.9
- Other assets	5.1
	<u>28.0</u>
Capital Requirement for Operational Risk	20.9
Total Capital Requirement	<u>48.9</u>
Common Equity Tier 1 Ratio	11.3
Common Equity Tier 2 Ratio	2.5
Total Capital Ratio	13.8

Credit Risk

	Jun-17 \$m	12 mth Average \$m
Due from Australian ADIS	108.6	156.0
Due from RBA	258.7	186.4

Securitisation Exposure

Not Applicable