Australian Settlements Limited
Risk Exposures and Assessment

Capital Adequacy

	30-Jun-18 A$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	7.0
- Other	5.8
- Market Risk	-
	12.8
Capital Requirement for Operational Risk	23.6
Total Capital Requirement	**36.5**
Common Equity Tier 1 Ratio	13.8%
Tier 1 Ratio	13.8%
Total Capital Ratio	16.4%

Credit Risk

	30-Jun-18 A$m	Average Over Period A$m
Due from Australian ADIs	29.7	36.9
Due from RBA	277.7	342.0
Due from Australian Governments	119.9	90.7

Securitisation Exposure

Nil Applicable