

Risk Exposures and Assessment

Capital Adequacy

	Mar-17 \$m	12 mth Average \$m
Capital Requirement (in terms of Risk Weighted Assets)		
- Due from Australian ADIs		32.4
- Others		4.5
		<u>36.9</u>
Capital Requirement for Operational Risk		19.8
Total Capital Requirement		<u><u>56.7</u></u>
Common Equity Tier 1 Ratio		11.6%
Tier 1 Ratio		11.6%
Total Capital Ratio		13.6%

Credit Risk

	Mar-17 \$m	12 mth Average \$m
Due from Australian ADIs	178.9	174.3
Due from RBA	195.5	149.7

Securitisation Exposure

Not Applicable