

**Australian Settlements Limited
Risk Exposures and Assessment**



Capital Adequacy	
	31-Mar-18
	A\$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	10.0
- Other	5.4
- Market Risk	-
	15.4
Capital Requirement for Operational Risk	22.1
Total Capital Requirement	37.5
Common Equity Tier 1 Ratio	11.5%
Tier 1 Ratio	11.5%
Total Capital Ratio	14.1%

Credit Risk		
	31-Mar-18	Average Over
	A\$m	Period
		A\$m
Due from Australian ADIs	44.2	58.5
Due from RBA	406.4	383.8
Due from Australian Governments	61.4	30.7

Securitisation Exposure

Nil Applicable