



Australian Settlements Limited Risk Exposures and Assessment

Capital Adequacy

	30-Sep-17
	A\$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	18.4
- Other	5.3
- Market Risk	-
	<hr/> 23.7
Capital Requirement for Operational Risk	20.9
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Total Capital Requirement	44.6
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Common Equity Tier 1 Ratio	11.3%
Tier 1 Ratio	11.3%
Total Capital Ratio	14.0%

Credit Risk

	30-Sep-17	Average Over
	A\$m	Period
		A\$m
Due from Australian ADIs	86.2	97.4
Due from RBA	300.3	279.5

Securitisation Exposure

Nil Applicable