

Australian Settlements Limited

Risk Exposures and Assessment



Capital Adequacy

	30-Sep-18
	A\$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	10.8
- Other	5.7
- Market Risk	-
	16.5
Capital Requirement for Operational Risk	23.6
Total Capital Requirement	40.1
Common Equity Tier 1 Ratio	12.9%
Tier 1 Ratio	12.9%
Total Capital Ratio	15.4%

Credit Risk

	30-Sep-18	Average Over Period
	A\$m	A\$m
Due from Australian ADIs	50.7	40.2
Due from RBA	282.9	280.3
Due from Australian Governments	129.8	124.8

Securitisation Exposure

Nil Applicable