

Australian Settlements Limited

Risk Exposures and Assessment

Capital Adequacy

	30-Sep-19
	A\$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	14.2
- Other	6.0
- Market Risk	-
	<hr/> 20.2
Capital Requirement for Operational Risk	26.5
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Total Capital Requirement	46.6
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Common Equity Tier 1 Ratio	15.6%
Tier 1 Ratio	15.6%
Total Capital Ratio	16.3%

Credit Risk

	30-Sep-19	Average Over Period
	A\$m	A\$m
Due from Australian ADIs	71.0	61.0
Due from RBA	187.0	218.2
Due from Australian Governments	133.7	126.3

Securitisation Exposure

Nil Applicable