

Australian Settlements Limited

Risk Exposures and Assessment



Capital Adequacy

31-Dec-18

A\$m

Capital Requirement (in terms of risk weighted assets):

- Due from Australian ADIs	15.6
- Other	5.6
- Market Risk	-
	21.3

Capital Requirement for Operational Risk 25.1

Total Capital Requirement **46.3**

Common Equity Tier 1 Ratio 14.3%

Tier 1 Ratio 14.3%

Total Capital Ratio 15.2%

Credit Risk

31-Dec-18 Average Over Period

A\$m

A\$m

Due from Australian ADIs	78.1	64.4
Due from RBA	235.0	258.9
Due from Australian Governments	132.2	131.0

Securitisation Exposure

Nil Applicable