Australian Settlements Limited

Risk Exposures and Assessment

Capital Adequacy

	30-Sep-20 A$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	16.5
- Other	7.0
- Market Risk	-
	23.5
Capital Requirement for Operational Risk	28.7
Total Capital Requirement	**52.2**
Common Equity Tier 1 Ratio	16.7%
Tier 1 Ratio	16.7%
Total Capital Ratio	17.2%

Credit Risk

	30-Sep-20 A$m	Average Over Period A$m
Due from Australian ADIs	82.5	76.8
Due from RBA	320.7	310.2
Due from Australian Governments	82.2	80.8

Securitisation Exposure

Nil Applicable