Australian Settlements Limited

Risk Exposures and Assessment

Capital Adequacy

	31-Mar-20 A$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	17.1
- Other	7.6
- Market Risk	-
	24.7
Capital Requirement for Operational Risk	27.8
Total Capital Requirement	**52.4**
Common Equity Tier 1 Ratio	15.4%
Tier 1 Ratio	15.4%
Total Capital Ratio	15.8%

Credit Risk

	31-Mar-20 A$m	Average Over Period A$m
Due from Australian ADIs	85.3	73.7
Due from RBA	256.8	238.9
Due from Australian Governments	94.7	112.7

Securitisation Exposure

Nil Applicable