

Australian Settlements Limited
Risk Exposures and Assessment



Capital Adequacy

	31-Dec-19
	A\$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	13.0
- Other	7.2
- Market Risk	-
	<hr/> 20.2
Capital Requirement for Operational Risk	27.8
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Total Capital Requirement	48.0
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Common Equity Tier 1 Ratio	16.0%
Tier 1 Ratio	16.0%
Total Capital Ratio	16.7%

Credit Risk

	31-Dec-19	Average Over Period
	A\$m	A\$m
Due from Australian ADIs	64.9	67.9
Due from RBA	273.0	230.0
Due from Australian Governments	109.8	121.7

Securitisation Exposure

Nil Applicable