Australian Settlements Limited

Risk Exposures and Assessment

Capital Adequacy

	31-Dec-21 A$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	21.3
- Other	6.6
- Market Risk	-
	27.9
Capital Requirement for Operational Risk	29.1
Total Capital Requirement	**57.0**
Common Equity Tier 1 Ratio	17.5%
Tier 1 Ratio	17.5%
Total Capital Ratio	17.7%

Credit Risk

	31-Dec-21 A$m	Average Over Period A$m
Due from Australian ADIs	106.5	106.3
Due from RBA	271.1	290.9
Due from Australian Governments	56.5	53.5

Securitisation Exposure

Nil Applicable