Australian Settlements Limited

Risk Exposures and Assessment

Capital Adequacy

	31-Dec-20 A$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	16.8
- Other	7.4
- Market Risk	-
	24.2
Capital Requirement for Operational Risk	28.4
Total Capital Requirement	**52.7**
Common Equity Tier 1 Ratio	17.4%
Tier 1 Ratio	17.4%
Total Capital Ratio	17.8%

Credit Risk

	31-Dec-20 A$m	Average Over Period A$m
Due from Australian ADIs	84.1	83.3
Due from RBA	248.7	284.7
Due from Australian Governments	73.6	77.9

Securitisation Exposure

Nil Applicable