

**Australian Settlements Limited**  
Risk Exposures and Assessment



**Capital Adequacy**

	<b>30-Jun-20</b>
	<b>A\$m</b>
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	14.2
- Other	6.9
- Market Risk	-
	21.1
Capital Requirement for Operational Risk	28.7
<b>Total Capital Requirement</b>	<b>49.8</b>
Common Equity Tier 1 Ratio	16.7%
Tier 1 Ratio	16.7%
Total Capital Ratio	17.2%

**Credit Risk**

	<b>30-Jun-20</b>	<b>Average Over Period</b>
	<b>A\$m</b>	<b>A\$m</b>
Due from Australian ADIs	71.1	73.1
Due from RBA	299.8	254.1
Due from Australian Governments	79.4	104.4

**Securitisation Exposure**

Nil Applicable