

Australian Settlements Limited
Risk Exposures and Assessment



Capital Adequacy		30-Jun-21
		A\$m
Capital Requirement (in terms of risk weighted assets):		
- Due from Australian ADIs		19.7
- Other		5.5
- Market Risk		-
		25.3
Capital Requirement for Operational Risk		29.2
Total Capital Requirement		54.5
Common Equity Tier 1 Ratio		17.2%
Tier 1 Ratio		17.2%
Total Capital Ratio		17.4%

Credit Risk		
	30-Jun-21	Average Over Period
	A\$m	A\$m
Due from Australian ADIs	98.7	100.6
Due from RBA	343.5	302.2
Due from Australian Governments	49.8	72.3

Securitisation Exposure

Nil Applicable