

Australian Settlements Limited
Risk Exposures and Assessment



Capital Adequacy

	30-Sep-21
	A\$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	21.2
- Other	6.3
- Market Risk	-
	<hr/> 27.5
Capital Requirement for Operational Risk	29.3
	<hr/>
Total Capital Requirement	56.8
	<hr/> <hr/>
Common Equity Tier 1 Ratio	17.2%
Tier 1 Ratio	17.2%
Total Capital Ratio	17.3%

Credit Risk

	30-Sep-21	Average Over Period
	A\$m	A\$m
Due from Australian ADIs	106.0	102.3
Due from RBA	310.8	327.2
Due from Australian Governments	50.6	50.2

Securitisation Exposure

Nil Applicable