

**Australian Settlements Limited**  
Risk Exposures and Assessment



**Capital Adequacy**

	<b>30-Jun-22</b>
	<b>A\$m</b>
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	22.3
- Other	5.7
- Market Risk	-
	28.0
Capital Requirement for Operational Risk	30.2
<b>Total Capital Requirement</b>	<b>58.2</b>
Common Equity Tier 1 Ratio	18.0%
Tier 1 Ratio	18.0%
Total Capital Ratio	18.0%

**Credit Risk**

	<b>30-Jun-22</b>	<b>Average Over Period</b>
	<b>A\$m</b>	<b>A\$m</b>
Due from Australian ADIs	111.4	111.6
Due from RBA	356.4	336.4
Due from Australian Governments	55.4	55.5

**Securitisation Exposure**

Nil Applicable