

Australian Settlements Limited
Risk Exposures and Assessment



Capital Adequacy

	30-Sep-22
	A\$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	25.1
- Other	6.0
- Market Risk	-
	31.1
Capital Requirement for Operational Risk	30.2
Total Capital Requirement	61.3
Common Equity Tier 1 Ratio	17.4%
Tier 1 Ratio	17.4%
Total Capital Ratio	17.4%

Credit Risk

	30-Sep-22	Average Over Period
	A\$m	A\$m
Due from Australian ADIs	125.3	118.3
Due from RBA	313.4	334.9
Due from Australian Governments	49.1	52.2

Securitisation Exposure

Nil Applicable