

Australian Settlements Limited
Risk Exposures and Assessment



Capital Adequacy

	31-Mar-21
	A\$m
Capital Requirement (in terms of risk weighted assets):	
- Due from Australian ADIs	20.5
- Other	7.1
- Market Risk	-
	<hr/> 27.6
Capital Requirement for Operational Risk	28.4
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Total Capital Requirement	56.0
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Common Equity Tier 1 Ratio	17.4%
Tier 1 Ratio	17.4%
Total Capital Ratio	17.4%

Credit Risk

	31-Mar-21	Average Over Period
	A\$m	A\$m
Due from Australian ADIs	102.5	93.3
Due from RBA	261.0	254.8
Due from Australian Governments	94.7	84.2

Securitisation Exposure

Nil Applicable