



BetaShares

Exchange Traded Funds

2 February 2017

OTC Derivatives Counterparty Exposure Information – January 2017

The table below shows over-the-counter (OTC) derivatives counterparty exposure information for the following exchange traded funds issued by BetaShares Capital Ltd and quoted on ASX, as at the close of trading on 31 January 2017.

ASX Code	Fund	Exposure to OTC derivatives counterparty as a percentage of Fund's net asset value	Value of assets (excluding value of OTC derivatives but including any collateral obtained) as a percentage of Fund's net asset value
OOO	BetaShares Crude Oil Index ETF - Currency Hedged (Synthetic)	0.33%	99.67%
QCB	BetaShares Commodities Basket ETF - Currency Hedged (Synthetic)	0.64%	99.36%
QAG	BetaShares Agriculture ETF - Currency Hedged (Synthetic)	Nil	Above 100%*

*Takes into account amounts due from the Fund to the counterparty.

IMPORTANT INFORMATION: This information has been prepared by BetaShares Capital Ltd (ACN 139 566 868 AFS Licence 341181) ("BetaShares") the issuer of the Funds. It is general information only and does not take into account any person's objectives, financial situation or needs. The information does not constitute an offer of, or an invitation to purchase or subscribe for securities. You should read the relevant PDS and ASX announcements and seek professional legal, financial, taxation, and/or other professional advice before making an investment decision regarding any BetaShares Funds. For a copy of the PDS and more information about BetaShares Funds go to www.betashares.com.au or call 1300 487 577.

Units in BetaShares Funds trade on the ASX at market prices, not at NAV. An investment in any BetaShares Fund is subject to investment risk including possible delays in repayment and loss of income and principal invested. Neither BetaShares Capital Ltd nor BetaShares Holdings Pty Ltd guarantees the performance of any Fund or the repayment of capital or any particular rate of return. Past performance is not an indication of future performance. BetaShares® and Back Your View® are registered trademarks of BetaShares Holdings Pty Ltd.