

4 June 2019

OTC Derivatives Counterparty Exposure Information – May 2019

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 the ASX, as at the close of trading on 31 May 2019.

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
QCB	BetaShares Commodities Basket ETF - Currency Hedged (Synthetic)	Nil	Above 100%*
OOO	BetaShares Crude Oil Index ETF - Currency Hedged (Synthetic)	Nil	Above 100%*
QAG	BetaShares Agriculture ETF - Currency Hedged (Synthetic)	4.84%	95.16%

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

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