

4 August 2022

### OTC Derivatives Information – July 2022

The following over-the-counter (OTC) derivatives information is provided for BetaShares Crude Oil Index ETF - Currency Hedged (Synthetic) (ASX: OOO) (Fund), as at the close of trading on 29 July 2022.

Exposure to OTC derivatives counterparty as a percentage of the fund's net asset value	Value of assets (excluding value of OTC derivatives but including any collateral obtained) as a percentage of the fund's net asset value*
2.3%	97.7%

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

#### *OTC Derivatives Collateral*

The Fund obtains its investment exposure via a commodity index swap entered into with a swap counterparty. Under the terms of the swap, from time to time the swap counterparty is required to transfer collateral to the Fund where an amount is owing by the swap counterparty to the Fund (subject to applicable minimum transfer amounts), in order to reduce counterparty exposure. Any collateral provided is in the form of cash in Australian dollars, which is held by the Fund's custodian in depository bank accounts.

#### *OTC Derivatives Swap Costs*

The Fund's returns reflect certain allowances that accrue to the swap counterparty for index tracking management and certain other costs that the Fund is not required to incur directly due to use of the swap. Such costs may vary over time and are approximately 0.5% to 0.8% p.a. of the net asset value of the Fund.

---

**IMPORTANT INFORMATION:** This information has been prepared by BetaShares Capital Ltd (ACN 139 566 868 AFS Licence 341181) ("BetaShares") the issuer of the Fund. 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 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](http://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 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.