2 September 2026

OTC Derivatives Information – August 2026

The following over-the-counter (OTC) derivatives information is provided for Betashares Crude Oil Index Currency Hedged Complex ETF (ASX: OOO) (Fund), as at the close of trading on 31 August 2026.

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*
2.61%	97.39%

*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.

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