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Investment Manager:
AMP Capital Investors Limited
ABN 59 001 777 591 | AFSL 232497

Issuer and Responsible Entity:
BetaShares Capital Ltd
ABN 78 139 566 868 | AFSL 341181

7 January 2019

Market Announcements Office
ASX Limited

OTC Derivatives Counterparty Exposure Information – December 2018

The table below shows over-the-counter (OTC) derivatives counterparty exposure information for the following ASX-traded fund, as at the close of trading on 31st December 2018.

ASX Code	Managed Fund	Exposure to OTC derivatives counterparties as a percentage of Fund's net asset value	Value of assets (excluding value of OTC derivatives but including collateral obtained) as a percentage of Fund's net asset value
DMKT	AMP CAPITAL DYNAMIC MARKETS FUND (HEDGE FUND)	Nil	Above 100*

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

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Important information: This information has been prepared by BetaShares Capital Ltd (ACN 139 566 868 AFS Licence 341181) ("BetaShares") the Responsible Entity and Issuer of the Fund. AMP Capital Investors Limited ("AMP Capital") (ABN 59 001 777 591, and AFSL 232497) is the investment manager of the Fund and has been appointed by the Responsible Entity to provide investment management and associated services in respect 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 relevant PDS and ASX announcements and seek professional legal, financial, taxation, and/or other professional advice before making an investment decision regarding any Exchange Traded AMP Capital Fund. For a copy of the PDS and more information about Exchange Traded AMP Capital Funds go to www.ampcapital.com.au or call 1800 658 404 Units in Exchange Traded AMP Capital Funds trade on the ASX at market prices, not at NAV. An investment in any Exchange Traded AMP Capital Fund is subject to investment risk including possible delays in repayment and loss of income and principal invested. Neither BetaShares Capital Ltd, BetaShares Holdings Pty Ltd, or AMP Capital guarantees the performance of any fund or the repayment of capital or any particular rate of return.

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