

NAV OF XTBS ON ISSUE

Tuesday, 3 October 2017

The table below shows the Net Asset Value (NAV) for each Class of Exchange Traded Bond Units ("XTBs") issued by The Australian Corporate Bond Trust and quoted on ASX, as at the close of trading on 03 October 2017.

Fixed Coupon XTBS

ASX Code of XTB	Underlying Bond	Underlying Bond Issuer	Closing Price of Underlying Bond	Closing Yield of Underlying Bond	NAV	NAV per Unit	Units redeemed on prior business day	Units on Issue
YTMAGL	AGL 5% Nov-21	AGL Energy	107.663	3.517	8,054,763	107.684	0	74,800
YTMANZ	ANZ 3.25% Jun-20	ANZ	102.507	2.695	512,555	102.511	0	5,000
YTMAPA	APA 7.75% Jul-20	APA Pipelines	113.679	3.186	3,967,502	113.682	0	34,900
YTMAST	AST 5.75% Jun-22	AusNet	111.222	3.510	3,715,433	111.241	0	33,400
YTMAWC	AWC 6.75% Nov-19	Alumina	106.298	4.859	15,610,231	106.048	0	147,200
YTMZAJ	AZJ 5.75% Oct-20	Aurizon	109.881	3.202	23,065,176	109.887	0	209,900
YTMBHP	BHP 3.75% Oct-17	BHP	101.807	1.751	3,094,761	101.801	0	30,400
YTMBH1	BH1 3% Mar-20	BHP	100.643	2.745	1,509,600	100.640	0	15,000
YTMBOQ	BOQ 4% Jun-18	Bank of Qld	102.381	2.325	511,898	102.380	0	5,000
YTMCCA	CCA 4.25% Nov-19	Coca Cola	104.426	2.889	1,566,503	104.434	0	15,000
YTMCTX	CTX 7.25% Nov-18	Caltex	107.745	2.654	1,723,936	107.746	0	16,000
YTMDOV	DOW 5.75% Nov-18	Downer	105.048	3.034	2,678,711	105.048	0	25,500
YTMDO1	DO1 4.5% Mar-22	Downer	102.288	4.002	15,550,360	102.305	0	152,000
YTMDXS	DXS 5.75% Sep-18	Dexus	103.321	2.542	774,896	103.320	0	7,500
YTMDX1	DX1 4.75% Nov-25	Dexus	105.570	4.218	1,372,586	105.584	0	13,000
YTMGPT	GPT 6.75% Jan-19	GPT	106.491	2.686	532,455	106.491	0	5,000
YTMIPL	IPL 5.75% Feb-19	Incitec	104.140	3.171	2,968,061	104.143	0	28,500
YTMLLC	LLC 5.5% Nov-18	Lend Lease	105.105	2.774	5,823,011	105.109	0	55,400
YTMLL1	LL1 6% May-20	Lend Lease	108.718	3.425	17,417,585	108.724	0	160,200
YTMGR	MGR 5.75% Sep-20	Mirvac	107.009	3.331	5,885,798	107.015	0	55,000
YTMG1	MG1 5.5% Dec-17	Mirvac	102.241	2.420	511,201	102.240	0	5,000
YTMQG	MQG 3.25% Mar-20	Macquarie	101.350	2.787	1,013,520	101.352	0	10,000
YTMNAB	NAB 4.25% May-19	NAB	104.583	2.358	522,945	104.589	0	5,000
YTMNA1	NA1 4% Dec-21	NAB	104.755	3.090	4,190,360	104.759	0	40,000
YTMNVN	NVN 5% Dec-19	Novion	105.882	2.916	-	0	0	0
YTMQF1	QF1 6.5% Apr-20	Qantas	110.382	3.401	8,521,722	110.385	0	77,200
YTMQF2	QF2 7.5% Jun-21	Qantas	115.586	3.630	12,473,348	115.601	0	107,900
YTMQF3	QF3 7.75% May-22	Qantas	119.657	3.768	13,069,056	119.680	0	109,200
YTMSCG	SCG 5% Oct-19	Scentre	106.024	3.082	2,756,624	106.024	0	26,000
YTMSSG	SGP 5.5% Sep-19	Stockland	105.365	2.840	1,580,505	105.367	0	15,000
YTMSSG1	SG1 8.25% Nov-20	Stockland	118.249	3.102	4,730,140	118.254	0	40,000
YTMSYD	SYD 7.75% Jul-18	Sydney Airport	105.912	2.348	948,967	105.912	0	8,960
YTMTCCL	TCL 4.9% Dec-21	Transurban	106.175	3.701	1,062,072	106.207	0	10,000
YTMTLS	TLS 7.75% Jul-20	Telstra	114.920	2.775	4,539,459	114.923	0	39,500
YTMTL1	TL1 4% Sep-22	Telstra	103.822	3.203	519,190	103.838	0	5,000
YTMWBC	WBC 3.25% Jan-20	Westpac	102.083	2.604	510,435	102.087	0	5,000
YTMWB1	WB1 3.5% Jul-20	Westpac	102.709	2.733	1,027,125	102.713	0	10,000
YTMWES	WES 6.25% Mar-19	Wesfarmers	105.308	2.649	1,579,695	105.313	0	15,000
YTMWE1	WE1 4.75% Mar-20	Wesfarmers	104.648	2.886	5,442,138	104.657	0	52,000

YTMWOW	WOW 6% Mar-19	Woolworths	104.987	2.655	8,398,760	104.985	0	80,000
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Floating Coupon XTBs

ASX Code of XTB	Underlying Bond	Underlying Bond Issuer	Closing Price of Underlying Bond	Closing Traded Margin of Underlying Bond (bps)	NAV	NAV per Unit	Units redeemed on prior business day	Units on Issue	Current Coupon (BBSW + Interest Margin)		Current Yield of Underlying Bond
									BBSW at last Reset Rate	Interest Margin	
YTMF01	AMP FRN Jun-18	AMP	100.502	42.956	3,819,247	100.507	0	38,000	1.735	0.870	2.592
YTMF03	BOQ FRN Jun-18	Bank of Qld	100.448	59.645	8,437,548	100.447	0	84,000	1.735	1.000	2.723
YTMF04	NAB FRN Nov-18	NAB	100.972	35.751	3,029,295	100.977	0	30,000	1.690	0.880	2.545
YTMF05	NAB FRN May-19	NAB	101.040	39.284	1,515,593	101.040	0	15,000	1.690	0.850	2.514
YTMF06	SUN FRN Apr-19	Suncorp	101.266	63.250	11,189,617	101.264	28,000	110,500	1.690	1.100	2.755
YTMF07	ANZ FRN Apr-20	ANZ	101.262	52.934	506,308	101.262	0	5,000	1.700	0.820	2.489
YTMF08	BOQ FRN Nov-19	Bank of Qld	100.865	85.817	6,405,499	100.874	0	63,500	1.690	1.070	2.736
YTMF09	MQG FRN Mar-20	Macquarie	101.184	69.560	10,219,584	101.184	0	101,000	1.735	1.100	2.802
YTMF10	NAB FRN Jun-20	NAB	100.807	57.004	2,116,989	100.809	0	21,000	1.735	0.800	2.515
YTMF11	WBC FRN Jul-20	Westpac	101.377	57.191	3,548,265	101.379	0	35,000	1.690	0.900	2.555

All calculations are based on the closing mid-price for the Underlying Bonds.

This is general information only. It is important that anyone considering an investment reads the relevant Product Disclosure Statement (PDS) prior to making an investment decision and consults a financial or tax advisor. Past performance is not an indication of future performance. If you require further information regarding Australian Corporate Bond Trust (ARSN: 603 010 779) XTBs, or to view the PDS, please visit www.xtbs.com.au.