

NAV OF XTBS ON ISSUE

12:00:00 AM

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 12 February 2019.

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	106.110	3.176	15,821,597	106.114	0	149,100
YTMANZ	ANZ 3.25% Jun-20	ANZ	101.742	2.391	1,017,445	101.745	0	10,000
YTMAPA	APA 7.75% Jul-20	APA Pipelines	107.413	2.799	5,037,623	107.412	0	46,900
YTMAP1	APT 3.75% Oct-23	APA Pipelines	104.057	3.090	4,682,520	104.056	0	45,000
YTMAS1	AST 5.75% Jun-22	AusNet	110.462	2.715	5,423,954	110.468	0	49,100
YTMAS2	AST 4.4% Aug-27	AusNet	106.817	3.465	2,253,185	106.786	0	21,100
YTMAWC	AWC 5.5% Nov-19	Alumina	101.877	4.793	22,749,804	101.880	0	223,300
YTMZJ	AZJ 5.75% Oct-20	Aurizon	106.856	2.640	19,565,608	106.858	0	183,100
YTMBH1	BHP 3% Mar-20	BHP	101.797	2.397	1,526,970	101.798	0	15,000
YTMCCA	CCA 4.25% Nov-19	Coca Cola	102.266	2.639	971,537	102.267	0	9,500
YTMDO1	DOW 4.5% Mar-22	Downer	105.496	3.272	29,793,059	105.500	0	282,400
YTMDX1	DXS 4.75% Nov-25	Dexus	108.326	3.568	11,047,824	108.312	0	102,000
YTMDX2	DXS 4.25% May-27	Dexus	104.208	3.808	2,343,904	104.174	0	22,500
YTMGP1	GPT 3.657% Aug-26	GPT	102.605	3.523	5,713,539	102.577	0	55,700
YTMILL1	LLC 6% May-20	Lend Lease	105.212	2.966	18,191,328	105.213	0	172,900
YTMGR	MGR 5.75% Sep-20	Mirvac	107.038	2.724	6,368,821	107.039	0	59,500
YTMGR2	MGR 3.5% Sep-23	Mirvac	102.490	3.252	8,434,968	102.491	0	82,300
YTMQMG	MQG 3.25% Mar-20	Macquarie	102.266	2.477	1,022,675	102.268	0	10,000
YTMNAB	NAB 4.25% May-19	NAB	101.511	2.324	507,555	101.511	0	5,000
YTMNA1	NAB 4% Dec-21	NAB	104.636	2.537	5,232,475	104.650	0	50,000
YTMNVN	NVN 5% Dec-19	Novion	102.810	2.551	-	0	0	0
YTMQF1	QAN 6.5% Apr-20	Qantas	106.212	2.863	10,323,855	106.213	0	97,200
YTMQF2	QAN 7.5% Jun-21	Qantas	111.555	2.914	16,778,549	111.560	0	150,400
YTMQF3	QAN 7.75% May-22	Qantas	116.366	3.040	23,239,389	116.372	0	199,700
YTMSCG	SCG 5% Oct-19	Scentre	102.572	3.497	3,282,304	102.572	0	32,000
YTMSSP	SGP 5.5% Sep-19	Stockland	103.980	2.695	873,440	103.981	0	8,400
YTMSS1	SGP 8.25% Nov-20	Stockland	111.446	2.676	4,569,245	111.445	0	41,000
YTMSS2	SGP 4.5% Nov-22	Stockland	106.116	3.061	4,541,936	106.120	0	42,800
YTMTCCL	TCL 4.9% Dec-21	Transurban	105.681	3.116	2,536,464	105.686	0	24,000
YMTLS	TLS 7.75% Jul-20	Telstra	107.909	2.497	3,722,895	107.910	0	34,500
YMTL1	TLS 4% Sep-22	Telstra	105.679	2.815	5,749,210	105.684	0	54,400
YMTL2	TLS 4% Apr-27	Telstra	105.111	3.460	1,050,825	105.083	0	10,000
YTMVCX	VCX 3.5% Apr-24	Vicinity	101.818	3.341	509,055	101.811	0	5,000
YTMVC1	VCX 4% Apr-27	Vicinity	102.432	3.826	4,106,320	102.402	0	40,100
YTMWBC	WBC 3.25% Jan-20	Westpac	101.022	2.363	505,115	101.023	0	5,000
YTMWB1	WBC 3.5% Jul-20	Westpac	101.726	2.399	1,017,295	101.730	0	10,000
YTMWES	WES 6.25% Mar-19	Wesfarmers	102.839	2.417	617,033	102.839	0	6,000
YTMWE1	WES 4.75% Mar-20	Wesfarmers	104.510	2.395	5,434,546	104.511	0	52,000
YTMWOW	WOW 6% Mar-19	Woolworths	102.751	2.529	5,034,785	102.751	0	49,000

Floating Coupon XTBS

Australian Corporate Bond Company Limited (ABN 34 169 442 657, Authorised Representative No. 469037) is an Authorised Representative of Theta Asset Management Limited (ABN 37 071 807 684, AFSL No. 230920).

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	
YTMF05	NAB FRN May-19	NAB	100.061	47.010	1,500,915	100.061	0	15,000	1.940	0.850	2.788
YTMF06	SUN FRN Apr-19	Suncorp	100.317	52.005	13,943,994	100.317	0	139,000	2.085	1.100	3.175
YTMF07	ANZ FRN Apr-20	ANZ	100.549	54.518	3,016,650	100.555	0	30,000	2.061	0.820	2.865
YTMF08	BOQ FRN Nov-19	Bank of Queen	100.353	67.886	18,565,305	100.353	0	185,000	2.020	1.070	3.079
YTMF09	MQG FRN Mar-20	Macquarie	101.149	58.551	19,774,434	101.148	0	195,500	1.955	1.100	3.020
YTMF10	NAB FRN Jun-20	NAB	100.921	51.563	3,431,501	100.927	0	34,000	1.955	0.800	2.730
YTMF11	WBC FRN Jul-20	Westpac	100.703	50.965	8,157,470	100.710	0	81,000	2.074	0.900	2.953
YTMF13	ANZ FRN Mar-22	ANZ	101.253	76.727	1,049,136	101.268	0	10,360	1.985	1.000	2.948
YTMF14	BOQ FRN Nov-21	Bank of Queen	100.083	97.803	1,000,830	100.083	0	10,000	1.941	1.020	2.959
YTMF15	NAB FRN Feb-23	NAB	99.753	87.207	997,555	99.756	0	10,000	1.994	0.800	2.800
YTMF16	WBC FRN Oct-22	Westpac	100.092	82.456	1,000,955	100.096	0	10,000	2.074	0.810	2.881
YTMF17	AMP FRN May-21	AMP	101.403	104.410	1,014,025	101.403	0	10,000	1.944	1.350	3.249

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.