

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 18 September 2020.

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	104.495	2.632	18,505,976	104.495	0	177,100
YTMAP1	APT 3.75% Oct-23	APA Pipelines	108.269	1.519	5,954,988	108.273	0	55,000
YTMAS1	AST 5.75% Jun-22	AusNet	110.104	0.748	4,855,719	110.107	0	44,100
YTMAS2	AST 4.4% Aug-27	AusNet	119.251	1.518	3,826,031	119.191	0	32,100
YTMZJ	AZJ 5.75% Oct-20	Aurizon	102.795	0.786	18,821,825	102.795	0	183,100
YTMDO1	DOW 4.5% Mar-22	Downer	102.962	2.529	29,344,170	102.962	0	285,000
YTM DX1	DXS 4.75% Nov-25	Dexus	114.590	2.103	11,802,719	114.590	0	103,000
YTM DX2	DXS 4.25% May-27	Dexus	113.723	2.263	4,637,287	113.659	0	40,800
YTMGP1	GPT 3.657% Aug-26	GPT	108.272	2.211	6,300,412	108.255	0	58,200
YTM MG2	MGR 3.5% Sep-23	Mirvac	105.747	1.539	7,582,275	105.750	0	71,700
YTMNA1	NAB 4% Dec-21	NAB	105.611	0.306	4,752,563	105.613	0	45,000
YTMQF2	QAN 7.5% Jun-21	Qantas	105.890	2.165	16,773,134	105.891	0	158,400
YTMQF3	QAN 7.75% May-22	Qantas	110.839	2.666	21,577,725	110.826	0	194,700
YTMQF4	QAN 2.95% Nov-29	Qantas	87.916	4.715	1,317,450	87.830	0	15,000
YTM SG1	SGP 8.25% Nov-20	Stockland	103.930	1.068	4,261,146	103.930	0	41,000
YTM SG2	SGP 4.5% Nov-22	Stockland	106.127	2.295	6,012,876	105.861	0	56,800
YTM TCL	TCL 4.9% Dec-21	Transurban	104.962	1.922	3,673,701	104.963	0	35,000
YTM TL1	TLS 4% Sep-22	Telstra	106.397	0.778	4,990,230	106.402	0	46,900
YTM TL2	TLS 4% Apr-27	Telstra	118.236	1.362	3,604,612	118.184	0	30,500
YTM VCX	VCX 3.5% Apr-24	Vicinity	105.938	2.187	3,919,780	105.940	0	37,000
YTM VC1	VCX 4% Apr-27	Vicinity	108.779	2.804	7,089,229	108.731	0	65,200

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)	
									BBSW at last Reset Rate	Interest Margin
YTMF13	ANZ FRN Mar-22	ANZ	101.189	21.248	1,048,344	101.192	0	10,360	0.090	1.000
YTMF14	BOQ FRN Nov-21	Bank of Queen	100.851	37.557	2,975,075	100.850	0	29,500	0.100	1.020
YTMF15	NAB FRN Feb-23	NAB	101.252	31.725	4,200,132	101.208	0	41,500	0.102	0.800
YTMF16	WBC FRN Oct-22	Westpac	101.206	30.079	3,542,123	101.204	0	35,000	0.102	0.810
YTMF17	AMP FRN May-21	AMP	100.410	91.621	3,363,484	100.403	0	33,500	0.110	1.350

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.