

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 22 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	104.487	2.653	18,506,153	104.496	0	177,100
YTMAP1	APT 3.75% Oct-23	APA Pipelines	108.262	1.524	5,958,150	108.330	0	55,000
YTMAS1	AST 5.75% Jun-22	AusNet	110.102	0.752	4,856,468	110.124	0	44,100
YTMAS2	AST 4.4% Aug-27	AusNet	119.384	1.501	3,834,955	119.469	0	32,100
YTMZJ	AZJ 5.75% Oct-20	Aurizon	102.799	0.792	18,822,518	102.799	0	183,100
YTMDO1	DOW 4.5% Mar-22	Downer	102.959	2.541	29,346,023	102.969	0	285,000
YTMGX1	DXS 4.75% Nov-25	Dexus	114.395	2.143	11,782,634	114.395	0	103,000
YTMGX2	DXS 4.25% May-27	Dexus	114.006	2.222	4,648,854	113.943	0	40,800
YTMGP1	GPT 3.657% Aug-26	GPT	108.390	2.193	6,309,986	108.419	0	58,200
YTMMG2	MGR 3.5% Sep-23	Mirvac	105.760	1.537	7,588,907	105.843	0	71,700
YTMNA1	NAB 4% Dec-21	NAB	105.606	0.311	4,752,788	105.618	0	45,000
YTMQF2	QAN 7.5% Jun-21	Qantas	105.954	2.093	16,783,114	105.954	0	158,400
YTMQF3	QAN 7.75% May-22	Qantas	110.809	2.693	21,575,583	110.815	0	194,700
YTMQF4	QAN 2.95% Nov-29	Qantas	88.915	4.572	1,333,718	88.915	0	15,000
YTMSS1	SGP 8.25% Nov-20	Stockland	103.936	1.068	4,261,395	103.936	0	41,000
YTMSS2	SGP 4.5% Nov-22	Stockland	106.514	2.123	6,057,663	106.649	0	56,800
YTMTC1	TCL 4.9% Dec-21	Transurban	104.964	1.930	3,674,087	104.974	0	35,000
YTMTL1	TLS 4% Sep-22	Telstra	106.399	0.779	4,991,356	106.426	0	46,900
YTMTL2	TLS 4% Apr-27	Telstra	118.424	1.336	3,614,006	118.492	0	30,500
YTMVX1	VCX 3.5% Apr-24	Vicinity	105.959	2.184	3,922,463	106.013	0	37,000
YTMVX2	VCX 4% Apr-27	Vicinity	108.947	2.780	7,106,865	109.001	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	101.188	21.473	1,048,339	101.191	0	10,360	0.090	1.000
YTMF14	BOQ FRN Nov-21	Bank of Queen	100.850	37.912	2,975,060	100.850	0	29,500	0.100	1.020
YTMF15	NAB FRN Feb-23	NAB	101.257	31.610	4,200,174	101.209	0	41,500	0.102	0.800
YTMF16	WBC FRN Oct-22	Westpac	101.204	30.278	3,542,263	101.208	0	35,000	0.102	0.810
YTMF17	AMP FRN May-21	AMP	100.413	91.926	3,363,584	100.406	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.