

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 23 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	104.514	2.635	18,508,278	104.508	0	177,100
YTMAP1	APT 3.75% Oct-23	APA Pipelines	108.376	1.489	5,959,663	108.358	0	55,000
YTMAS1	AST 5.75% Jun-22	AusNet	110.185	0.708	4,858,806	110.177	0	44,100
YTMAS2	AST 4.4% Aug-27	AusNet	119.671	1.462	3,840,348	119.637	0	32,100
YTMAZJ	AZJ 5.75% Oct-20	Aurizon	102.804	0.768	18,823,349	102.804	0	183,100
YTMDO1	DOW 4.5% Mar-22	Downer	103.016	2.507	29,874,785	103.017	0	290,000
YTMDX1	DXS 4.75% Nov-25	Dexus	114.665	2.092	11,805,654	114.618	0	103,000
YTMDX2	DXS 4.25% May-27	Dexus	114.108	2.208	5,223,948	114.060	0	45,800
YTMGP1	GPT 3.657% Aug-26	GPT	108.564	2.164	6,317,115	108.542	0	58,200
YTMMG2	MGR 3.5% Sep-23	Mirvac	105.942	1.478	7,594,428	105.920	0	71,700
YTMNA1	NAB 4% Dec-21	NAB	105.649	0.278	4,753,958	105.644	0	45,000
YTMQF2	QAN 7.5% Jun-21	Qantas	105.977	2.070	16,787,390	105.981	0	158,400
YTMQF3	QAN 7.75% May-22	Qantas	110.880	2.656	22,132,651	110.830	0	199,700
YTMQF4	QAN 2.95% Nov-29	Qantas	88.804	4.590	1,332,323	88.822	0	15,000
YTMSG1	SGP 8.25% Nov-20	Stockland	103.926	1.145	4,260,971	103.926	0	41,000
YTMSG2	SGP 4.5% Nov-22	Stockland	106.597	2.087	6,053,829	106.582	0	56,800
YTMTCL	TCL 4.9% Dec-21	Transurban	105.009	1.897	3,673,412	104.955	0	35,000
YTMTL1	TLS 4% Sep-22	Telstra	106.487	0.736	4,993,818	106.478	0	46,900
YTMTL2	TLS 4% Apr-27	Telstra	118.684	1.299	3,618,947	118.654	0	30,500
YTMVCX	VCX 3.5% Apr-24	Vicinity	106.113	2.142	3,925,145	106.085	0	37,000
YTMVC1	VCX 4% Apr-27	Vicinity	109.155	2.748	7,117,134	109.159	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	101.190	21.411	1,048,349	101.192	0	10,360	0.090	1.000
YTMF14	BOQ FRN Nov-21	Bank of Queen	100.851	37.947	2,975,090	100.851	0	29,500	0.100	1.020
YTMF15	NAB FRN Feb-23	NAB	101.260	31.568	4,200,464	101.216	0	41,500	0.102	0.800
YTMF16	WBC FRN Oct-22	Westpac	101.207	30.177	3,542,228	101.207	0	35,000	0.102	0.810
YTMF17	AMP FRN May-21	AMP	100.417	91.826	3,363,702	100.409	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.