

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 24 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	104.520	2.650	18,509,607	104.515	0	177,100
YTMAP1	APT 3.75% Oct-23	APA Pipelines	108.409	1.482	5,962,605	108.411	0	55,000
YTMAS1	AST 5.75% Jun-22	AusNet	110.204	0.701	4,860,217	110.209	0	44,100
YTMAS2	AST 4.4% Aug-27	AusNet	119.702	1.460	3,840,685	119.648	0	32,100
YTMAZJ	AZJ 5.75% Oct-20	Aurizon	102.810	0.768	18,824,536	102.810	0	183,100
YTMDO1	DOW 4.5% Mar-22	Downer	103.034	2.509	29,880,875	103.038	0	290,000
YTMDX1	DXS 4.75% Nov-25	Dexus	114.594	2.110	11,804,418	114.606	0	103,000
YTMDX2	DXS 4.25% May-27	Dexus	114.096	2.213	5,227,772	114.144	0	45,800
YTMGP1	GPT 3.657% Aug-26	GPT	108.593	2.162	6,319,880	108.589	0	58,200
YTMMG2	MGR 3.5% Sep-23	Mirvac	105.970	1.473	7,598,228	105.973	0	71,700
YTMNA1	NAB 4% Dec-21	NAB	105.655	0.275	4,754,700	105.660	0	45,000
YTMQF2	QAN 7.5% Jun-21	Qantas	106.033	2.017	16,789,925	105.997	0	158,400
YTMQF3	QAN 7.75% May-22	Qantas	110.868	2.677	22,140,040	110.867	0	199,700
YTMQF4	QAN 2.95% Nov-29	Qantas	88.684	4.612	1,330,793	88.720	0	15,000
YTMSG1	SGP 8.25% Nov-20	Stockland	103.951	1.053	4,261,996	103.951	0	41,000
YTMSG2	SGP 4.5% Nov-22	Stockland	106.612	2.089	6,055,789	106.616	0	56,800
YTMTCL	TCL 4.9% Dec-21	Transurban	105.017	1.904	3,675,687	105.020	0	35,000
YTMTL1	TLS 4% Sep-22	Telstra	106.501	0.733	4,994,756	106.498	0	46,900
YTMTL2	TLS 4% Apr-27	Telstra	118.760	1.290	3,620,747	118.713	0	30,500
YTMVCX	VCX 3.5% Apr-24	Vicinity	106.139	2.140	3,927,125	106.139	0	37,000
YTMVC1	VCX 4% Apr-27	Vicinity	109.253	2.736	7,121,046	109.219	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	101.194	21.325	1,048,391	101.196	0	10,360	0.090	1.000
YTMF14	BOQ FRN Nov-21	Bank of Queen	100.856	37.850	2,975,237	100.856	0	29,500	0.100	1.020
YTMF15	NAB FRN Feb-23	NAB	101.267	31.418	4,200,713	101.222	0	41,500	0.102	0.800
YTMF16	WBC FRN Oct-22	Westpac	101.212	30.119	3,542,403	101.212	0	35,000	0.102	0.810
YTMF17	AMP FRN May-21	AMP	100.420	92.637	3,363,836	100.413	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.