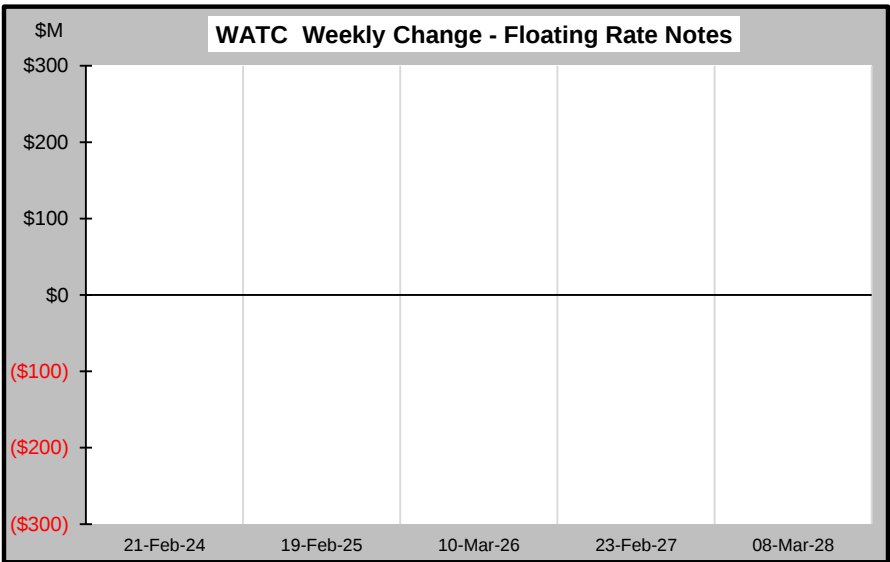
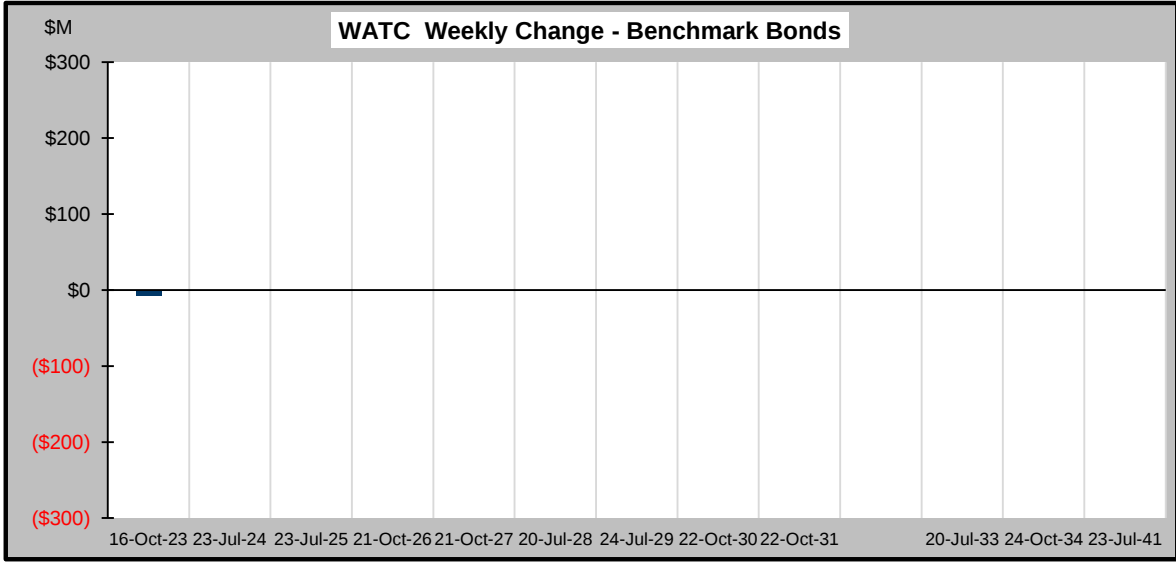


WATC BENCHMARK BOND AND FRN ACTIVITY UPDATE - PERIOD 31 JULY TO 4 AUGUST 2023

| Benchmark Bonds |           | Face Value \$m |              |
|-----------------|-----------|----------------|--------------|
| Coupon          | Maturity  | Weekly Change  | Outstanding  |
| 6.00%           | 16-Oct-23 | (\$7.500)      | \$3,538.632  |
| 2.50%           | 23-Jul-24 | \$0.000        | \$4,190.570  |
| 5.00%           | 23-Jul-25 | \$0.000        | \$5,573.252  |
| 3.00%           | 21-Oct-26 | \$0.000        | \$5,146.600  |
| 3.00%           | 21-Oct-27 | \$0.000        | \$4,198.920  |
| 3.25%           | 20-Jul-28 | \$0.000        | \$3,973.360  |
| 2.75%           | 24-Jul-29 | \$0.000        | \$3,661.185  |
| 1.50%           | 22-Oct-30 | \$0.000        | \$2,415.300  |
| 1.75%           | 22-Oct-31 | \$0.000        | \$2,910.400  |
| 4.25%           | 20-Jul-33 | \$0.000        | \$1,900.000  |
| 2.00%           | 24-Oct-34 | \$0.000        | \$1,649.240  |
| 2.25%           | 23-Jul-41 | \$0.000        | \$728.065    |
| Total           |           | (\$7.500)      | \$39,885.524 |

Non benchmark will be added to over time

| Floating Rate Notes |           | Face Value \$m |             |
|---------------------|-----------|----------------|-------------|
| Coupon              | Maturity  | Weekly Change  | Outstanding |
| +24.00              | 21-Feb-24 | \$0.000        | \$1,695.000 |
| +25.50              | 19-Feb-25 | \$0.000        | \$1,693.000 |
| +11.00              | 10-Mar-26 | \$0.000        | \$1,775.000 |
| +2.00               | 23-Feb-27 | \$0.000        | \$1,000.000 |
| +8.00               | 08-Mar-28 | \$0.000        | \$1,000.000 |
| Total               |           | \$0.000        | \$7,163.000 |



## WATC BENCHMARK BOND AND FRN FYTD CHANGE IN OUTSTANDINGS TO 4 AUGUST 2023

| Term Debt    |                     | Face Value \$m      |                 |
|--------------|---------------------|---------------------|-----------------|
| Maturity     | 04-August-2023      | 01-July-2023        | YTD Change      |
| B 10/2023    | \$3,538.632         | \$3,576.671         | (\$38.039)      |
| F 02/2024    | \$1,695.000         | \$1,695.000         | \$0.000         |
| B 07/2024    | \$4,190.570         | \$4,190.570         | \$0.000         |
| F 02/2025    | \$1,693.000         | \$1,693.000         | \$0.000         |
| B 07/2025    | \$5,573.252         | \$5,578.252         | (\$5.000)       |
| F 03/2026    | \$1,775.000         | \$1,775.000         | \$0.000         |
| B 10/2026    | \$5,146.600         | \$5,146.600         | \$0.000         |
| F 02/2027    | \$1,000.000         | \$1,000.000         | \$0.000         |
| B 10/2027    | \$4,198.920         | \$4,198.920         | \$0.000         |
| F 03/2028    | \$1,000.000         | \$1,000.000         | \$0.000         |
| B 07/2028    | \$3,973.360         | \$3,963.360         | \$10.000        |
| B 07/2029    | \$3,661.185         | \$3,661.185         | \$0.000         |
| B 10/2030    | \$2,415.300         | \$2,409.300         | \$6.000         |
| B 10/2031    | \$2,910.400         | \$2,870.400         | \$40.000        |
| B 07/2033    | \$1,900.000         | \$1,900.000         | \$0.000         |
| B 10/2034    | \$1,649.240         | \$1,642.740         | \$6.500         |
| B 07/2041    | \$728.065           | \$728.065           | \$0.000         |
| <b>TOTAL</b> | <b>\$47,048.524</b> | <b>\$47,029.063</b> | <b>\$19.461</b> |

