

ASCENSION Liquidity Worksheet

Summary as of August 31, 2020

ASSETS (Gross)

\$ in Thousands

Daily Liquidity

Money Market Funds (Moody's rated Aaa)	\$	-
Money Market Funds (not rated by Moody's but meets Moody's criteria for Aaa)		107,656
Dedicated bank lines		-
Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty)		-
US Treasuries & Aaa-rated Agencies (<3 year maturity)		2,544,370
US Treasuries & Aaa-rated Agencies (>3 year maturity)		1,414,679
<i>Subtotal Daily Liquidity (Cash & Securities)</i>		<u>4,066,705</u>
\$300 Million Hybrid Line of Credit		300,000
\$700 Million General Purpose Line of Credit		700,000
Drawn Portion of Taxable Commercial Paper Program + Line of Credit		-
<i>Net Available Line/CP</i>		<u>1,000,000</u>

Subtotal Daily Liquidity Including Taxable CP Program & Line of Credit 5,066,705

Weekly Liquidity

Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper	\$	1,930,016
Other Investment Grade Publicly Traded Fixed Income Holdings		1,183,959
Exchange Traded Equities		3,592,057

Subtotal Weekly Liquidity 6,706,032

TOTAL DAILY AND WEEKLY LIQUIDITY

11,772,737¹

Monthly Liquidity

Funds, vehicles, investments that allow withdrawals with one month notice or less	1,697,439
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Longer-Term Liquidity

Funds, vehicles, investments that allow withdrawals with greater than one month notice	4,664,770
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LIABILITIES (Self-Liquidity Debt Shorter than 13 Months & CP)

Weekly Put Bonds

VRDB Bonds (7-day)	\$	526,725
<i>Subtotal Recurring Weekly Liabilities</i>		526,725

Seven Month Put Bonds (Windows)

7 Month Window VRDB's	\$	-
<i>Subtotal Seven Month Put Bonds</i>		-

Taxable CP and Scheduled Mandatory Tender VRDBs Within 13 months²

Taxable CP (backed by dedicated line)	\$	-
Mandatory tenders scheduled on: 11/03/2020		71,480
Mandatory tenders scheduled on: 04/01/2021		138,785
Mandatory tenders scheduled on: 06/01/2021		80,465

Subtotal Other Liabilities 290,730

TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)

817,455

¹Includes approximately \$2 billion of Medicare Advance Payments

²Purchase dates staggered; maximum CP plus serial mode purchase dates in any given month is \$ 138,785