

ASCENSION Liquidity Worksheet
Summary as of January 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)		55,754
Dedicated bank lines		-
Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty)		-
US Treasuries & Aaa-rated Agencies (<3 year maturity)		1,695,434
US Treasuries & Aaa-rated Agencies (>3 year maturity)		938,779
<i>Subtotal Daily Liquidity (Cash & Securities)</i>		2,689,967
\$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>		1,000,000
Subtotal Daily Liquidity Including Taxable CP Program & Line of Credit		3,689,967
Weekly Liquidity		
Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper	\$	1,612,097
Other Investment Grade Publicly Traded Fixed Income Holdings		1,067,417
Exchange Traded Equities		3,483,151
Subtotal Weekly Liquidity		6,162,665
TOTAL DAILY AND WEEKLY LIQUIDITY		9,852,632
Monthly Liquidity		
Funds, vehicles, investments that allow withdrawals with one month notice or less		1,484,932
Longer-Term Liquidity		
Funds, vehicles, investments that allow withdrawals with greater than one month notice		4,674,267
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 months ¹		
Taxable CP (backed by dedicated line)	\$	-
Mandatory tenders scheduled on: 4/01/2020		95,550
Mandatory tenders scheduled on: 5/01/2020		102,945
Mandatory tenders scheduled on: 06/01/2020		80,465
Mandatory tenders scheduled on: 08/04/2020		48,010
Mandatory tenders scheduled on: 11/03/2020		71,480
<i>Subtotal Other Liabilities</i>		398,450
TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)		925,175

¹Purchase dates staggered; maximum CP plus serial mode purchase dates in any given month is \$ 102,945