

ASCENSION Liquidity Worksheet
Summary as of January 31, 2021

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)		63,717
Dedicated bank lines		-
Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty)		-
US Treasuries & Aaa-rated Agencies (<3 year maturity)		2,164,878
US Treasuries & Aaa-rated Agencies (>3 year maturity)		1,508,206
<i>Subtotal Daily Liquidity (Cash & Securities)</i>		3,736,801
\$100 Million Hybrid Line of Credit		100,000
\$500 Million General Purpose Line of Credit		500,000
Drawn Portion of Taxable Commercial Paper Program + Line of Credit		-
<i>Net Available Line/CP</i>		600,000 ¹
Subtotal Daily Liquidity Including Taxable CP Program & Line of Credit		4,336,801
Weekly Liquidity		
Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper	\$	2,426,159
Other Investment Grade Publicly Traded Fixed Income Holdings		1,088,040
Exchange Traded Equities		4,556,014
Subtotal Weekly Liquidity		8,070,213
TOTAL DAILY AND WEEKLY LIQUIDITY		12,407,014 ²
Monthly Liquidity		
Funds, vehicles, investments that allow withdrawals with one month notice or less		1,937,877
Longer-Term Liquidity		
Funds, vehicles, investments that allow withdrawals with greater than one month notice		4,344,321
LIABILITIES (Self-Liquidity Debt Shorter than 13 Months & CP)		
Weekly Put Bonds		
VRDB Bonds (7-day)	\$	512,300
<i>Subtotal Recurring Weekly Liabilities</i>		512,300
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 ³		
Taxable CP (backed by dedicated line)	\$	-
Mandatory tenders scheduled on: 04/01/2021		138,785
Mandatory tenders scheduled on: 06/01/2021		80,465
Mandatory tenders scheduled on: 11/02/2021		89,260
<i>Subtotal Other Liabilities</i>		308,510
TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)		820,810

¹ As of December 2, 2020, the Hybrid Line of Credit was reduced from \$300 million to \$100 million and the General Purpose Line of Credit was reduced from \$700 million to \$500 million

² Includes approximately \$2 billion of Medicare Advance Payments

³ Purchase dates staggered; maximum CP plus serial mode purchase dates in any given month is \$ 138,785