## ASCENSION Liquidity Worksheet
### Summary as of March 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)**: 102,761
- **Dedicated bank lines**: -
- **Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty)**: -
- **US Treasuries & Aaa-rated Agencies (<3 year maturity)**: 1,918,238
- **US Treasuries & Aaa-rated Agencies (>3 year maturity)**: 885,065
  - **Subtotal Daily Liquidity (Cash & Securities)**: 2,906,064

#### Weekly Liquidity
- **Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper**: $1,732,248
- **Other Investment Grade Publicly Traded Fixed Income Holdings**: 738,632
  - **Exchange Traded Equities**: 2,562,619
  - **Subtotal Weekly Liquidity**: 5,033,499

### TOTAL DAILY AND WEEKLY LIQUIDITY
5,939,563

### Monthly Liquidity
602,835

### Longer-Term Liquidity
4,786,037

### LIABILITIES (Self-Liquidity Debt Shorter than 13 Months & CP)

#### Weekly Put Bonds
- **VRDB Bonds (7-day)**: $526,725
  - **Subtotal Recurring Weekly Liabilities**: 526,725

#### Seven Month Put Bonds (Windows)
- **7 Month Window VRDB’s**: -
  - **Subtotal Seven Month Put Bonds**: -

#### Taxable CP and Scheduled Mandatory Tender VRDBs Within 13 months
- **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
- **Mandatory tenders scheduled on: 04/01/2021**: 138,785
  - **Subtotal Other Liabilities**: 537,235

### TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)
1,063,960

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