

# ASCENSION Liquidity Worksheet

## Summary as of April 30, 2017

<b>ASSETS (Gross)</b>		\$ in Thousands
<b>Daily Liquidity</b>		
Money Market Funds (Moody's rated Aaa)	\$	548
Money Market Funds (not rated by Moody's but meets Moody's criteria for Aaa)		9,208
Dedicated bank lines		-
Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty)		40,765
US Treasuries & Aaa-rated Agencies (<3 year maturity)		1,740,498
US Treasuries & Aaa-rated Agencies (>3 year maturity)		832,556
<i>Subtotal Daily Liquidity (Cash &amp; Securities)</i>		<u>2,623,575</u>
\$500 Million Hybrid Line of Credit		500,000
\$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>		<u>1,000,000</u>
<b>Subtotal Daily Liquidity Including Taxable CP Program &amp; Line of Credit</b>		<b>3,623,575</b>
<b>Weekly Liquidity</b>		
Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper	\$	976,550
Other Investment Grade Publicly Traded Fixed Income Holdings		783,822
Exchange Traded Equities		2,849,898
<b>Subtotal Weekly Liquidity</b>		<u>4,610,270</u>
<b>TOTAL DAILY AND WEEKLY LIQUIDITY</b>		<b>8,233,845</b>
<b>Monthly Liquidity</b>		
Funds, vehicles, investments that allow withdrawals with one month notice or less		1,614,125
<b>Longer-Term Liquidity</b>		
Funds, vehicles, investments that allow withdrawals with greater than one month notice		4,512,548
<b>LIABILITIES (Self-Liquidity Debt Shorter than 13 Months &amp; CP)</b>		
<b>Weekly Put Bonds</b>		
VRDB Bonds (7-day)	\$	584,580
<i>Subtotal Recurring Weekly Liabilities</i>		584,580
<b>Seven Month Put Bonds (Windows)</b>		
7 Month Window VRDB's	\$	-
<i>Subtotal Seven Month Put Bonds</i>		-
<b>Taxable CP and Scheduled Mandatory Tender VRDBs Within 13 months<sup>1</sup></b>		
Taxable CP (backed by dedicated line)	\$	-
Mandatory tenders scheduled on: 5/01/2017		43,240
Mandatory tenders scheduled on: 6/01/2017		39,800
Mandatory tenders scheduled on: 8/01/2017		63,890
Mandatory tenders scheduled on: 12/01/2017		19,615
Mandatory tenders scheduled on: 2/01/2018		78,495
Mandatory tenders scheduled on: 3/01/2018		80,470
Mandatory tenders scheduled on: 5/01/2018		41,235
Mandatory tenders scheduled on: 5/30/2018		82,970
<i>Subtotal Other Liabilities</i>		<u>449,715</u>
<b>TOTAL LIABILITIES (Self-Liquidity Debt &amp; CP Shorter Than 13 months)</b>		<b>1,034,295</b>

<sup>1</sup>Purchase dates staggered; maximum CP plus serial mode purchase dates in any given month is \$ 124,205