

ASCENSION Liquidity Worksheet

Summary as of January 31, 2017

ASSETS (Gross)		\$ in Thousands
Daily Liquidity		
Money Market Funds (Moody's rated Aaa)	\$	6,141
Money Market Funds (not rated by Moody's but meets Moody's criteria for Aaa)		22,088
Dedicated bank lines		-
Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty)		48,483
US Treasuries & Aaa-rated Agencies (<3 year maturity)		2,182,929
US Treasuries & Aaa-rated Agencies (>3 year maturity)		810,512
<i>Subtotal Daily Liquidity (Cash & Securities)</i>		3,070,153
\$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>		1,000,000
Subtotal Daily Liquidity Including Taxable CP Program & Line of Credit		4,070,153
Weekly Liquidity		
Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper	\$	731,798
Other Investment Grade Publicly Traded Fixed Income Holdings		645,099
Exchange Traded Equities		2,667,866
Subtotal Weekly Liquidity		4,044,763
TOTAL DAILY AND WEEKLY LIQUIDITY		8,114,916
Monthly Liquidity		
Funds, vehicles, investments that allow withdrawals with one month notice or less		1,456,916
Longer-Term Liquidity		
Funds, vehicles, investments that allow withdrawals with greater than one month notice		4,282,733
LIABILITIES (Self-Liquidity Debt Shorter than 13 Months & CP)		
Weekly Put Bonds		
VRDB Bonds (7-day)	\$	584,580
<i>Subtotal Recurring Weekly Liabilities</i>		584,580
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: 2/01/2017		124,510
Mandatory tenders scheduled on: 3/01/2017		95,545
Mandatory tenders scheduled on: 3/15/2017		82,975
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
<i>Subtotal Other Liabilities</i>		548,070
TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)		1,132,650

¹Purchase dates staggered; maximum CP plus serial mode purchase dates in any given month is \$ 178,520