

ASCENSION Liquidity Worksheet
Summary as of November 30, 2016

ASSETS (Gross)		\$ in Thousands
Daily Liquidity		
Money Market Funds (Moody's rated Aaa)	\$	64,271
Money Market Funds (not rated by Moody's but meets Moody's criteria for Aaa)		30,047
Dedicated bank lines		-
Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty)		41,473
US Treasuries & Aaa-rated Agencies (<3 year maturity)		2,155,202
US Treasuries & Aaa-rated Agencies (>3 year maturity)		711,321
<i>Subtotal Daily Liquidity (Cash & Securities)</i>		3,002,314
\$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		4,002,314
Weekly Liquidity		
Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper	\$	686,567
Other Investment Grade Publicly Traded Fixed Income Holdings		600,979
Exchange Traded Equities		2,517,970
Subtotal Weekly Liquidity		3,805,516
TOTAL DAILY AND WEEKLY LIQUIDITY		7,807,830
Monthly Liquidity		
Funds, vehicles, investments that allow withdrawals with one month notice or less		1,394,615
Longer-Term Liquidity		
Funds, vehicles, investments that allow withdrawals with greater than one month notice		4,492,110
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
<i>Subtotal Other Liabilities</i>		469,575
TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)		1,054,155

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