

ASCENSION Liquidity Worksheet

Summary as of February 28, 2022

ASSETS (Gross)		\$ in Thousands
Daily Liquidity		
Money Market Funds (rated Moodys Aaa, S&P AAA or Fitch AAA)	\$	1,059,889
Dedicated bank lines		-
Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty)		-
US Treasuries & Aaa-rated Agencies (<3 year maturity)		2,230,638
US Treasuries & Aaa-rated Agencies (>3 year maturity)		1,683,657
<i>Subtotal Daily Liquidity (Cash & Securities)</i>		4,974,184
\$1 Billion General Purpose Line of Credit		1,000,000
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		5,974,184
Weekly Liquidity		
Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper	\$	1,883,678
Other Investment Grade Publicly Traded Fixed Income Holdings		1,176,842
Exchange Traded Equities		3,287,982
Subtotal Weekly Liquidity		6,348,502
TOTAL DAILY AND WEEKLY LIQUIDITY		12,322,686 ¹
Monthly Liquidity		
Funds, vehicles, investments that allow withdrawals with one month notice or less		1,962,618
Longer-Term Liquidity		
Funds, vehicles, investments that allow withdrawals with greater than one month notice		4,797,371
LIABILITIES (Self-Liquidity Debt Shorter than 13 Months & CP)		
Weekly Put Bonds		
VRDB Bonds (7-day)	\$	499,135
<i>Subtotal Recurring Weekly Liabilities</i>		499,135
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 months²		
Taxable CP (backed by dedicated line)	\$	-
Mandatory tenders scheduled on: 4/29/2022		45,430
Mandatory tenders scheduled on: 11/01/2022		35,000
Mandatory tenders scheduled on: 02/01/2023		94,015
Mandatory tenders scheduled on: 03/15/2023		82,975
<i>Subtotal Other Liabilities</i>		257,420
TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)		756,555

¹Includes approximately \$1.1 billion of Medicare Advanced Payments

²Purchase dates staggered; maximum CP plus serial mode purchase dates in any given month is \$ 94,015