

ASCENSION Liquidity Worksheet

Summary as of November 30, 2021

ASSETS (Gross)		\$ in Thousands
Daily Liquidity		
Money Market Funds (rated Moodys Aaa, S&P AAA or Fitch AAA)	\$	1,043,085
Dedicated bank lines		-
Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty)		-
US Treasuries & Aaa-rated Agencies (<3 year maturity)		2,466,851
US Treasuries & Aaa-rated Agencies (>3 year maturity)		1,932,616
<i>Subtotal Daily Liquidity (Cash & Securities)</i>		<u>5,442,552</u>
\$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>		<u>1,000,000</u>
Subtotal Daily Liquidity Including Taxable CP Program & Line of Credit		6,442,552
Weekly Liquidity		
Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper	\$	1,926,795
Other Investment Grade Publicly Traded Fixed Income Holdings		1,376,212
Exchange Traded Equities		3,797,178
Subtotal Weekly Liquidity		<u>7,100,185</u>
TOTAL DAILY AND WEEKLY LIQUIDITY		13,542,737¹
Monthly Liquidity		
Funds, vehicles, investments that allow withdrawals with one month notice or less		2,121,416
Longer-Term Liquidity		
Funds, vehicles, investments that allow withdrawals with greater than one month notice		4,852,207
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
<i>Subtotal Other Liabilities</i>		<u>80,430</u>
TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)		579,565

¹Includes approximately \$1.4 billion of Medicare Advanced Payments

²Purchase dates staggered; maximum CP plus serial mode purchase dates in any given month is \$ 45,430