ASCENSION Liquidity Worksheet
Summary as of September 30, 2019

### ASSETS (Gross) $ in Thousands

#### Daily Liquidity
- Money Market Funds (Moody's rated Aaa) $ -
- Money Market Funds (not rated by Moody's but meets Moody's criteria for Aaa) 35,263
- Dedicated bank lines -
- Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty) -
- US Treasuries & Aaa-rated Agencies (<3 year maturity) 1,669,538
- US Treasuries & Aaa-rated Agencies (>3 year maturity) 795,929
- **Subtotal Daily Liquidity (Cash & Securities)** 2,500,730
- $300 Million Hybrid Line of Credit 300,000
- $700 Million General Purpose Line of Credit 700,000
- Drawn Portion of Taxable Commercial Paper Program + Line of Credit -
  - **Net Available Line/CP** 1,000,000
- **Subtotal Daily Liquidity Including Taxable CP Program & Line of Credit** 3,500,730

#### Weekly Liquidity
- Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper $ 1,372,864
- Other Investment Grade Publicly Traded Fixed Income Holdings 1,122,710
- Exchange Traded Equities 3,523,662
- **Subtotal Weekly Liquidity** 6,019,236
- **TOTAL DAILY AND WEEKLY LIQUIDITY** 9,519,966

#### Monthly Liquidity
- Funds, vehicles, investments that allow withdrawals with one month notice or less 1,432,072

#### Longer-Term Liquidity
- Funds, vehicles, investments that allow withdrawals with greater than one month notice 4,692,474

### LIABILITIES (Self-Liquidity Debt Shorter than 13 Months & CP)

#### Weekly Put Bonds
- VRDB Bonds (7-day) $ 541,830
- **Subtotal Recurring Weekly Liabilities** 541,830

#### Seven Month Put Bonds (Windows)
- 7 Month Window VRDB's $ -
- **Subtotal Seven Month Put Bonds** -

#### Taxable CP and Scheduled Mandatory Tender VRDBs Within 13 months $1
- Taxable CP (backed by dedicated line) $ -
- Mandatory tenders scheduled on: 11/01/2019 36,580
- Mandatory tenders scheduled on: 12/03/2019 63,740
- Mandatory tenders scheduled on: 4/01/2020 95,550
- Mandatory tenders scheduled on: 5/01/2020 115,515
- Mandatory tenders scheduled on: 06/01/2020 80,465
- Mandatory tenders scheduled on: 08/04/2020 53,470
- **Subtotal Other Liabilities** 445,320
- **TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)** 987,150

$1 Purchase dates staggered; maximum CP plus serial mode purchase dates in any given month is **$ 115,515**