

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
<i>Subtotal Daily Liquidity (Cash & Securities)</i>		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		-
<i>Net Available Line/CP</i>		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
<i>Subtotal Recurring Weekly Liabilities</i>		541,830
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: 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
<i>Subtotal Other Liabilities</i>		445,320
TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)		987,150

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