

ASCENSION Liquidity Worksheet

Summary as of January 31, 2023

ASSETS (Gross)		\$ in Thousands
Daily Liquidity		
Money Market Funds (rated Moodys Aaa, S&P AAA or Fitch AAA)	\$	479,989
Dedicated bank lines		-
Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty)		-
US Treasuries & Aaa-rated Agencies (<3 year maturity)		2,322,025
US Treasuries & Aaa-rated Agencies (>3 year maturity)		1,179,670
<i>Subtotal Daily Liquidity (Cash & Securities)</i>		<u>3,981,684</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		4,981,684
Weekly Liquidity		
Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper	\$	1,331,226
Other Investment Grade Publicly Traded Fixed Income Holdings		716,602
Exchange Traded Equities		2,943,582
Subtotal Weekly Liquidity		<u>4,991,410</u>
TOTAL DAILY AND WEEKLY LIQUIDITY		9,973,094
Monthly Liquidity		
Funds, vehicles, investments that allow withdrawals with one month notice or less		734,658
Longer-Term Liquidity		
Funds, vehicles, investments that allow withdrawals with greater than one month notice		4,301,352
LIABILITIES (Self-Liquidity Debt Shorter than 13 Months & CP)		
Weekly Put Bonds		
VRDB Bonds (7-day)	\$	485,530
<i>Subtotal Recurring Weekly Liabilities</i>		485,530
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 months¹		
Taxable CP (backed by dedicated line)	\$	-
Mandatory tenders scheduled on: 02/01/2023		94,015
Mandatory tenders scheduled on: 03/15/2023		82,975
Mandatory tenders scheduled on: 06/01/2023		112,110
<i>Subtotal Other Liabilities</i>		<u>289,100</u>
TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)		774,630

¹Purchase dates staggered; maximum CP plus serial mode purchase dates in any given month is \$ 112,110