

ASCENSION Liquidity Worksheet

Summary as of October 31, 2023

ASSETS (Gross)		\$ in Thousands
Daily Liquidity		
Money Market Funds (rated Moodys Aaa, S&P AAA or Fitch AAA)	\$	660,120
Dedicated bank lines		-
Overnight Repurchase Agreements (Collateralized by Treasuries; P-1 Counterparty)		-
US Treasuries & Aaa-rated Agencies (<3 year maturity)		1,337,410
US Treasuries & Aaa-rated Agencies (>3 year maturity)		1,126,660
Subtotal Daily Liquidity (Cash & Securities)		3,124,190
\$1 Billion General Purpose Line of Credit		1,000,000
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		4,124,190
Weekly Liquidity		
Publicly Traded Fixed Income Securities (Aa3 or higher) and P-1 Commercial Paper	\$	737,598
Other Investment Grade Publicly Traded Fixed Income Holdings		583,562
Exchange Traded Equities		3,601,750
Subtotal Weekly Liquidity		4,922,910
TOTAL DAILY AND WEEKLY LIQUIDITY		9,047,100
Monthly Liquidity		
Funds, vehicles, investments that allow withdrawals with one month notice or less		543,319
Longer-Term Liquidity		
Funds, vehicles, investments that allow withdrawals with greater than one month notice		3,958,241
LIABILITIES (Self-Liquidity Debt Shorter than 13 Months & CP)		
Weekly Put Bonds		
VRDB Bonds (7-day)	\$	410,945
Subtotal Recurring Weekly Liabilities		410,945
Seven Month Put Bonds (Windows)		
7 Month Window VRDB's	\$	-
Subtotal Seven Month Put Bonds		-
Taxable CP and Scheduled Mandatory Tender VRDBs Within 13 months¹		
Taxable CP (backed by dedicated line)	\$	-
Mandatory tenders scheduled on: 07/01/2024		76,435
Mandatory tenders scheduled on: 08/15/2024		57,020
Subtotal Other Liabilities		133,455
TOTAL LIABILITIES (Self-Liquidity Debt & CP Shorter Than 13 months)		544,400
¹ Purchase dates staggered; maximum CP plus serial mode purchase dates in any given month is		
	\$	76,435