

## Collateral\*

Key Metrics	Description	Reason / Purpose	J.P. Morgan ACCESS Report	Date Completed
Yield on Reinvestment Portfolio	Investment return earned on the investment of the cash collateral.	Yield needs to remain above the rebate rate in order for the program to remain profitable. Yield can be affected by the program's investment guidelines, changes in interest rates and the shape of the yield curve.	Dashboard	
Overnight Liquidity	Share of the investment portfolio that is invested in securities that mature in one business day.	Higher overnight liquidity allows for a greater proportion of securities to be returned by borrowers without the need to sell securities in the investment portfolio.	Dashboard or Investment Daily Account Statement	
Market Value of Cash Collateral Portfolio	Current mark-to-market value of the reinvestment portfolio.	Identify unrealized gains and losses in the reinvestment portfolio.	Investment Mark-to-Market	
Securities Collateral (for non-cash loans)	Details the securities collateral allocated to a lender's loans.	Allows a lender to see the securities that are collateralizing their loan transactions and can help determine if their portfolio's risk profile has changed.	Daily Security Collateral Detail	
Weighted Average Maturity	Weighted average # of days to the final payment or interest reset date of each security in the portfolio.	Determines interest rate sensitivity of the investment portfolio.	Investment Daily Account Statement	
% Fixed Rate vs. % Floating Rate	Proportionate share of securities in the investment portfolio with a fixed interest rate vs. a floating rate.	Interest rate changes will affect the yield of floating rate securities on their reset date.	Investment Daily Account Statement	
Expected Maturity Schedule	Provides the proportionate share of securities in the investment portfolio that mature within specific periods.	Determines interest rate sensitivity of the investment portfolio.	Investment Daily Account Statement	
Asset Type	Proportionate share and market value of securities by asset class.	Allows one to see changes in the cash collateral investment portfolio mix between time periods; helps discern investment philosophy.	Investment Daily Account Statement	
Issuer Exposures by Market Value and %	Proportionate share and market value of securities with a specific issuer.	Exposure to issuers - use as a diversification check.	Investment Daily Account Statement or Issuer Concentration Statement	
Portfolio Holdings	List of reinvestment holdings.	Cusip <sup>1</sup> , security description <sup>1</sup> , amortized cost, market price and value <sup>1</sup> , unrealized gain/loss, credit ratings <sup>1</sup> , days to rate reset, yield, expected maturity.	Investment Daily Account Statement & Investment Mark-to-Market	

<sup>1</sup> Applies to securities collateral as well.

\*If you require this checklist in Excel format, please contact your Securities Lending Relationship Manager.

