

J.P.Morgan

Notional Pooling Report Guide

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Table of contents

1. Introduction	1
2. Notional Pooling Interest Report	4
3. Notional Pooling Balance Summary Report	10
4. Notional Pooling Account Interest Report	12
5. Notional Pooling Cash Forecast Report	15
6. Notional Pooling Foreign Exchange Rate Report	17
7. Notional Pooling Base Rate Report	19
8. Notional Pooling and Participant Detailed Report	21

1. Introduction

J.P. Morgan's Notional Pooling helps optimize your organization's global liquidity by automatically pooling cash balances in separate accounts without commingling funds, simplifying investment or funding transactions to give enhanced control over the cash position and allowing for local account autonomy to be retained.

A Notional Pooling structure allows you to utilize surplus cash to reduce borrowing costs for the group hence maximizing your overall interest income.

Service Overview

J.P. Morgan Access® provides visibility of your Notional Pooling structure within the "Structures" section. Within this page you will be able to view a list of the pools, sub-pools and participating accounts.

The reports, available in XLS, PDF and CSV format, can be run on-demand and as a close-of-period report to satisfy your audit requirements. An alert will advise you when your "close-of-period" reports become available within the "Reports & Statements" tab.

Reports Overview

J.P. Morgan provides a comprehensive range of reports available to use for the Notional Pooling product. Please note that there are regional variations to the reports and some of the attributes may not be available in your region.

Reports are obtained in Access for 13 months, if requiring reports past this period please contact your Clients Service representative.

Reports for Single Currency Pools (SCP) and Multi Currency Pools (MCP) follow the same format.

Report Name	Description	Frequency	Formats available	Channels Available	Access Capability
Notional Pooling Interest Report	A detailed view of the pool, showing a breakdown of the balance, rate, interest and benefit for each calendar day in the period as well as detailed view of each of the accounts within the pool, a breakdown of the balance, account interest, pooling interest and pooling benefit reallocation as applicable.	<ul style="list-style-type: none"> • Daily • End of Cycle 	<ul style="list-style-type: none"> • PDF • Excel • CSV 	<ul style="list-style-type: none"> • Access • H2H • Email 	<ul style="list-style-type: none"> • Batch: Month end report • On demand: Ad hoc run for current reporting period (retained for 24 hours) and can be scheduled based on personal preference
Notional Pooling Balance Summary Report	<p>Pool level Balance information.</p> <p>This report covers Balance at Pool Level for each Currency for Period to Date.</p>	<ul style="list-style-type: none"> • Daily • End of Cycle 	<ul style="list-style-type: none"> • PDF • Excel • CSV 	<ul style="list-style-type: none"> • Access • H2H • Email 	<ul style="list-style-type: none"> • Batch: Month end report • On demand: Ad hoc run for current reporting period (retained for 24 hours) and can be scheduled based on personal preference
Notional Pooling Account Interest Report	This report contains information only about individual participant account in the pool.	<ul style="list-style-type: none"> • Daily • Monthly • End of Cycle 	<ul style="list-style-type: none"> • PDF • CSV • XLS 	<ul style="list-style-type: none"> • Access • H2H • Email 	<ul style="list-style-type: none"> • Batch: PTD Within Current cycle configured in Pool • On demand: Ad hoc run for current reporting period (retained for 24 hours) and can be scheduled based on personal preference
Notional Pooling Cash Forecast Report	<p>Pool level report which would project the cash balance due to any sweep movement which will be used in pooling execution later today.</p> <p>By factoring in the physical concentration of funds, the report provides the overall impact on the pool balance; providing an estimated end of day notional pool balance.</p>	<ul style="list-style-type: none"> • Daily – On Schedule 	<ul style="list-style-type: none"> • PDF • CSV • XLS 	<ul style="list-style-type: none"> • Access • H2H • Email 	<ul style="list-style-type: none"> • Event Driven: Daily Based on the Time Scheduled. • On demand: Ad hoc run for current reporting period (retained for 24 hours) and can be scheduled based on personal preference
Notional Pooling Foreign Exchange	Details on FX rates used for Multi-Currency Pool execution.	<ul style="list-style-type: none"> • Daily • End of Cycle 	<ul style="list-style-type: none"> • PDF • CSV • XLS 	<ul style="list-style-type: none"> • Access • H2H • Email 	<ul style="list-style-type: none"> • Batch: PTD Within Current cycle configured in Pool • On demand: Ad hoc run for current

Rates Report					reporting period (retained for 24 hours) and can be scheduled based on personal preference
Notional Pooling Base Rate Report	Base rate value maintained for credit and debit interest and also as used for pooling calculation for a particular Pool.	<ul style="list-style-type: none"> • Daily • On Demand 	<ul style="list-style-type: none"> • PDF • CSV • XLS 	<ul style="list-style-type: none"> • Access • H2H • Email 	<ul style="list-style-type: none"> • Batch: Month end report
Notional Pool and Participant Detailed Report	<p>Pool (SCP and MCP) and participant level detailed report which provides data details of all the pooling and account level calculations and capitalization.</p> <p>This report provides Pool level totals of the pool and all of its participants.</p>	<ul style="list-style-type: none"> • Daily • End of Cycle 	<ul style="list-style-type: none"> • CSV 	<ul style="list-style-type: none"> • Access • H2H • Email 	<ul style="list-style-type: none"> • Batch: PTD within current cycle configured in Pool • On demand: Ad hoc run for current reporting period (retained for 24 hours) and can be scheduled based on personal preference

How to Use this Guide:

This guide describes the reports available to support Multi Currency Notional Pooling listed in the “Reports & Statements” tab.

An explanation of each is provided in separate chapters, containing an overview, examples and definitions of the items in the report.

Please note: the legal documentation has recently been streamlined and updated. Some terminology in this guide may be different from the terminology utilized within the legal documentation. Please refer to your J.P. Morgan Representative with any queries.

The reports examples in this guide are for illustration purposes only.

For more details on this service, please contact your J.P. Morgan Representative.

2. Notional Pooling Interest Report

This report consists of two sections: I) Pooling Interest Report and II) Account Interest Report and it is designed to provide the Treasury Centre with a detailed view of the pool and the underlying accounts structure.

The report shows notional net balances and individual participant balances, account level and pool level interest, and the resulting pool benefit, together with a summary of the settlement postings. In addition, it shows the interest structure on which the pool is calculated.

The Pooling Interest Report and the Account Interest Reports are available on-demand through J.P. Morgan Access® and as a close-of-period report for your records. An alert message will advise you when the close-of-period reports become available within the “Reports & Statements” tab.

Section I: Pooling Interest Report

Notional Pooling Interest Report

Report Period	05-JUN-2023 to 11-JUN-2023
Settlement Cycle	05-JUN-2023 to 11-JUN-2023
Pool Name	WCP_SC12
Product Type	Multi-Currency
Report Date	09-JUN-2023
Pool Base Currency	JPY
Pool Branch	JPMC LONDON (GB)
Header Account Number	0000003967
Benefit Settlement Model	Centralized
Benefit Redistribution	Reported
Benefit Redistribution Model	Fairshare
Pool ID	30998

1) Summary of Pooling Options

2) Pool Summary

Pool Summary							
Pool ID / Account Number	Pool / Account Name	Pool Base / Account Currency	Total Account Interest (Pool Base / Account Currency)	Total Pool Level Interest (Pool Base / Account Currency)	Calculated Pooling Benefit (Pool Base / Account Currency)	Total Pooling Benefit Settled (Pool Base / Account Currency)	Total Pooling Benefit Redistributed (Pool Base / Account Currency)
3098	MCF_SC12	JPY	-3,877,715,723	-3,850,734,798	26,980,924	26,980,924	26,980,924
0000002039		AUD	218,081.25	508,162.50	290,081.25	0.00	258,051.63
0000002041		AUD	-4,402,732.44	-4,402,732.44	0.00	0.00	3,639.32
0000002039		GBP	-4,217,328.32	-4,217,328.32	0.00	0.00	2,491.74
0000002067		JPY	223,784	230,425	6,641	26,980,924	170,694
0000002002		USD	-18,387,511.09	-18,387,511.09	0.00	0.00	15,923.19

Pool Summary Tax

[illegible]

3) Pool Summary Tax

Interest Report for Pool:

Value Date	Balance		Total Account Interest		Pool Level Interest		Calculated Pooling Benefit	
	Pool Balance	Adjusted Pool Balance	Daily	Period To Date	Period To Date	Interest to Date	Daily	Period To Date
05-JUN-2023	2,085,540.530,539	2,085,540.530,539	\$68,212.414	\$63,214.614	\$66,193.249	\$66,193.249	2,930.455	
06-JUN-2023	-2,778,967,573.723	-2,778,967,573.723	-178,467.427	-120,242.813	-178,467.423	-178,467.423	3,978.933	6,959.203
07-JUN-2023	-7,162,760,516.526	-7,162,760,516.526	-738,699.601	-948,900.213	-731,696.601	-731,696.601	1,006.459	17,985.479
08-JUN-2023	-7,733,474,560.814	-7,733,474,560.813	46.422	91.335	47.365	191.293	4.336	19,000.415
09-JUN-2023	-7,773,199,511.962	-7,773,197,146.495	-733,994.210	-1,542,527.313	-729,391.689	-729,391.689	4,002.541	18,975.891
10-JUN-2023	-7,773,199,511.962	-7,773,197,146.495	-733,994.210	-1,541,121.523	-729,391.689	-1,211,145.098	4,002.541	32,978.475
11-JUN-2023	-7,773,199,511.962	-7,773,197,146.495	-733,994.210	-1,537,714.713	-729,391.689	-1,505,719.713	4,002.541	36,981.016
Total:				-3,877,718.713		-3,878,734.718		26,983.977

4) Interest report for Pool

Prior Period Adjustment Summary

Adjustment Period End Date	Account Interest Adjustment	Pool Level Interest Adjustment	Pooling Benefit Adjustment	Account Interest Tax Adjustment	Pooling Benefit Tax Adjustment	Value Date of Benefit Adjustment Posting
06-30-2013	1,536,000.00	1,536,000.00	0	18,836.92	0	07-09-2013

5) Prior period Adjustment Summary

6) Pool Interest Rate Structure History for the Period

Pool Interest Rate Structure History For The Period												
Effective Date	Currency	Rate Balance Trunc	Credit Rate				Debit Rate					
			Spread	Day Basis	Interest Application Method	Rate Balance Trunc	Spread	Day Basis	Interest Application Method			
08-29-2023	USD	0.00 to 999,999,999,999.99	3	1.00	BAWDED	0.00 to 999,999,999,999.99	3	1.00	BAWDED			
	GBP	0.00 to 10,000,000	3	363	BAWDED	0.00 to 10,000,000	3	363	BAWDED			
	GBP	10,000,001 to 100,000,000	4	363	BAWDED	10,000,001 to 100,000,000	4	363	BAWDED			
	GBP	100,000,001 to 999,999,999,999.99	5	363	BAWDED	100,000,001 to 999,999,999,999.99	5	363	BAWDED			
	JPY	0 to 10,000,000	4	360	LEVEL	0 to 10,000,000	3	360	LEVEL			
	JPY	10,000,001 to 5,000,000,000	3	360	LEVEL	10,000,001 to 5,000,000,000	3	360	LEVEL			
	JPY	5,000,000,001 to 99,999,999,999,999.99	2	360	LEVEL	5,000,000,001 to 99,999,999,999,999.99	2	360	LEVEL			
	JPY	300,000,000,000 to 999,999,999,999,999.99	2	360	LEVEL	300,000,000,000 to 999,999,999,999,999.99	0.95	360	BAWDED			
	USD	0.00 to 999,999,999,999.99	2.2	360	LEVEL	0.00 to 999,999,999,999.99	1.75	360	BAWDED			

1. Summary of Pooling Options. These are the options which you have chosen to control your notional pooling calculations, including how and when your pooling benefit is settled and any reallocation to individual pooled accounts.

- **Report Period.** <<Start date>> to <<End Date>> of current reporting period.
- **Settlement Cycle.** <<Start date>> to <<End Date>> of current settlement period.
- **Pool Name.** Pool name.
- **Pool Type.** Displays if the Pool is Single Currency or Multi Currency.
- **Report Date.** Date of report generation.
- **Pool Base Currency.** Currency of the pool.
- **Pool Branch.** Location where the pool is set up.
- **Header Account Number.** Account Number of header account.
- **Benefit Settlement Model.** The allocation methodology for the pool benefit as specified in the Pooling Details Form.
- **Benefit Redistribution.** Pool benefit reallocation mode. This will always be “Reported” and it will only show if a Benefit Redistribution Model applies.
- **Benefit Redistribution Model.** The reallocation methodology of the pool benefit as specified in the Pooling Details Form. This item will only show if a Benefit Redistribution Model applies.
- **Pool ID.** ID of the Pool.

2. Pool Summary. This section of the report provides totals of the pool and all of its participants at pool level and individual account level.

- **Pool ID/Account Number.** Pool ID or account number, depending on the information shown on the row.
- **Pool/Account Name.** Pool name or account name, depending on the information shown on the row.
- **Pool/Account Currency.** Base currency of the pool or currency of the account, depending on the information shown on the row.
- **Total Account / Pool Interest.** Total interest accrued for the posting period for the pool/account. It shows a single net amount for the entire posting period - credit or (debit).
- **Calculated Pooling Benefit (Pool Base / Account Currency).** Benefit calculated for each pool/account reported in local currency. It shows a single net amount for the entire posting period – credit or (debit).
- **Total Pool Benefit Settled.** The total benefit settled to the account and the pool reported in base currency.
- **Total Pooling Benefit Redistributed (Pool Base / Account Currency).** Total benefit redistributed.

3. Pool Summary Tax. This section will capture the details of Total account Interest and Pool Benefit settled along with the details of any type of TAX (ex WHT, FATCA, CHAD etc.) amount is non-zero and settled.

If none of the taxes are applicable, then this section will not be displayed.

- **Account Number.** Display the participant account number.
- **Account Name.** Display the participant account name.
- **Account Currency.** Display the participant account currency.
- **Value Date.** Displays Value Date of the Tax on which it is Capitalized.

- **Posting Date.** Displays posting date.
- **Account Interest Withholding Tax Amount (Account Currency).** Displays Withholding (WHT) on Interest Component. Only displayed when WHT amount in any of the accounts is not Zero.
- **Account Interest FATCA Tax Amount.** Displays FATCA on Interest Component. This column is displayed only when FATCA amount. In any of the accounts is not 0.
- **Account Interest Settlement Net of Tax.** Displayed only when there is non-zero WHT and non-zero FATCA Tax even for a single account. This column represents "Total Gross Interest Settled - WHT Tax Amount - FATCA Tax Amount".
- **Pooling Benefit Withholding Tax Amount.** Displays Withholding tax (WHT) on Benefit Component. Displayed only when WHT amount in any of the accounts is not 0.
- **Pooling Benefit FATCA Tax Amount.** Displays FATCA on Benefit Component. This column is displayed only when FATCA amount in any of the accounts is not 0.
- **Pooling Benefit Net Tax Amount.** Displays only when there is non-zero WHT and non-zero FATCA Tax even for a single account. This column represents "Total Gross Benefit Settled - WHT Tax Amount - FATCA Tax Amount".

4. Interest Report for Pool. This section provides a detailed daily breakdown of the pool level balance, interest and benefit.

- **Value Date.** Date based on which the provided information is calculated.
- **Pool Balance.** The pool balance as of close of business for the corresponding value date.
- **Adjusted Pool Balance.** Total net balance of all accounts in the pool taking into account the effect on the balance of any compounded back-valued interest adjustments.
- **Total Account Interest (Daily & Period-To-Date).** Shows the total daily and period-to-date interest calculated for accounts.
- **Pool Interest (Daily & Period-To-Date).** Pool interest reported both as daily interest and period-to-date total.
- **Pool Benefit (Daily & Period-To-Date).** Benefit calculated at pool level shown daily and period-to-date.

5. Prior Period Adjustment Summary. This section of the report shows a summary of the adjustments to account and pool interest and to the pool benefit as a result of back-valued activity. The benefit settlement adjustments are compounded and settled at the end of the period in which the adjustment is calculated.

- **Adjustment Period End Date.** The end date of the interest cycle the adjustment relates to.
- **Account Interest Adjustment.** The account level interest adjustment attributable to back-valued activity across the account for the period ending on the Adjustment Period End Date. It is the difference between the new account interest for the period and the original interest prior to the back-valued adjustment.

Note: if there is no back-valued activity, this section will not be displayed.

- **Pool Level Interest Adjustment.** The pooling interest adjustment as a result of back-valued activity into that period. It is the difference between the new pooling interest for the period and the original pooling interest prior to the back-valued adjustment.
- **Pooling Benefit Adjustment.** The pool benefit adjustment as a result of back-valued activity into that period. It is the difference between the new pool benefit for the period and the original pool benefit prior to the back-valued adjustment.
- **Account Interest Tax Adjustment.** Displays Tax Adjustment to the Account (Step 1) in Pool Base Currency. Total Tax Adjustment as a result if Back Value.

- **Pooling Benefit Tax Adjustment.** Displays Tax Adjustment to the Pool in Pool Base Currency. Total Tax Adjustment as a result if Back Value.
- **Value Date of Benefit Adjustment Posting.** The time period the adjustment relates to.

6. Pool Interest Rate Structure History for the Period. This section shows the interest rate structure and any changes made to the rate structure during the reporting period.

Section I I: Account Interest Report

This is the second section of the Multi Currency Pooling Interest Statement. It provides a detailed daily breakdown of the participant account level balance, interest and benefit and related posting to individual participant accounts.

Notional Pooling Account Interest Report

Report Period: 01-JUN-2023 to 11-JUN-2023

Settlement Cycle: 01-JUN-2023 to 11-JUN-2023

Pool Name: [REDACTED]

Pooling Type: [REDACTED]

Report Date: 01-JUN-2023

Account Currency: JPY

Pool Branch: JPMC LONDON (001)

Benefit Settlement Model: Centralized

Benefit Redistribution: Reported

Benefit Redistribution Model: Pair Share

Pool ID: [REDACTED]

1) Summary of Pooling options

2) Interest Report for Participant Account

Interest Report for Participant Account: [REDACTED]

Value Date	Value Balance	Adjusted Account Balance	Net Currency Balance	Account Interest				Period To Date	Pool Level Interest				Calculated Pooling Benefit		Pooling Benefit Settled	
				Amount From	Amount To	Effective Rate	Daily		Amount From	Amount To	Effective Rate	Daily	Period To Date	Period To Date	Benefit	Period To Date
01-JUN-2023	150,000,000	150,000,000	150,000,000	150,000,000,000	150,000,000,000	5.15	-19,312	-19,312	150,000,000	150,000,000,000	4.15	-15,342	-15,342	3,750	3,750	2,965,455
06-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
07-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
08-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
11-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
12-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
13-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
14-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
15-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
16-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
17-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
18-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
19-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
20-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
21-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
22-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
23-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
24-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
25-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
26-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
27-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
28-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
29-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
30-JUN-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
01-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
02-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
03-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
04-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
05-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
06-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
07-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
08-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
09-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
10-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
11-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
12-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
13-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
14-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
15-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
16-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
17-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
18-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
19-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
20-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
21-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
22-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
23-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
24-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
25-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
26-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
27-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
28-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
29-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
30-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
31-JUL-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
01-AUG-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
02-AUG-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
03-AUG-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
04-AUG-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
05-AUG-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
06-AUG-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
07-AUG-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
08-AUG-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
09-AUG-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
10-AUG-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000	4.7	1	1	10,000	10,000	2,965,455
11-AUG-2023	150,000,000	150,000,000	150,000,000	0	10,000	8.7	1	1	10,000	10,000						

- **Benefit Redistribution Model.** The reallocation methodology of the pool benefit as specified in the Pooling Details Form. This item will only show if a Benefit Redistribution Model applies.
- **Pool ID.** ID of the Pool.

2. Interest Report for Participant Account.

- **Value Date.** This is the date the calculations are based on.
- **Value Balance.** This shows the balance for the specific participant account, for the corresponding value date.
- **Adjusted Account Balance.** This shows the compounded account balance due to prior period account interest adjustments and pool benefit adjustments settled to this account.
- **Net Currency Balance.** Displays the sum of currency balance of account.
- **Account Interest.** Details of the rate applied to the account level interest on that day, together with the daily interest and period-to-date total.
- **Pool Level Interest.** Details of the rate applied to the pool level interest on that day, together with the daily interest and period-to-date total.
- **Calculated Pooling Benefit / Pooling Benefit Settled / Pooling Benefit Redistributed to Account.** The amount of benefit to the account for both the day and period-to-date, by column - calculated, settled and redistributed. The reallocation to the account can only be processed as reported (memo).
- **Net Interest (Daily & Period-To-Date).** The sum of the account credit interest accrued, the account debit interest accrued and the pool benefit settlement accrual to this account.

3. Account Summary Tax. This section will capture the details of Total account Interest along with the details of any type of TAX (ex WHT, FATCA, CHAD etc.) amount is non-zero and settled.

If none of the taxes are applicable, then this section will not be displayed.

- **Value Date.** Displays Value Date of the Tax on which it is Capitalized.
- **Posting Date.** Displays posting date.
- **Account Interest Withholding Tax Amount (Account Currency).** Displays Withholding (WHT) on Interest Component. Only displayed when WHT amount in any of the accounts is not Zero.
- **Account Interest FATCA Tax Amount.** Displays FATCA on Interest Component. This column is displayed only when FATCA amount. In any of the accounts is not 0.
- **Account Interest Settlement Net of Tax.** Displayed only when there is non-zero WHT and non-zero FATCA Tax even for a single account. This column represents "Total Gross Interest Settled - WHT Tax Amount - FATCA Tax Amount".

Prior Period Account Interest Adjustment. *Not shown in picture above - if no adjustment has been processed, this section will not be displayed.*

This section shows the benefit adjustments allocated and posted to this account due to back-valued activities into prior periods on any of the pool participants. The benefit settlement adjustments are compounded and settled at the end of the period in which the adjustment is calculated.

- **Adjustment Period End Date.** The end date of the prior period for which adjustments are being displayed.
- **Total Account Interest Adjustment.** The Pool Benefit adjustment allocated to this account for the prior period, due to back-valued activity. Calculated as the difference between the initial pool benefit allocated prior back-value activity and the pool benefit allocated post back-value activity.
- **Account Interest Tax Adjustment.** Displays Tax Adjustment to the Account (Step1) in Pool Base Currency. Total Tax Adjustment as a result if Back Value.
- **Compounding Effective Date.** The date from which the benefit adjustment would be included as part of the account balance for pooling calculations. This reflects the actual value date which the benefit for the period would have been posted with.
- **Value Date of Settlement.** The value date the benefit adjustment is settled to the account.

4. Account Interest, Pool Benefit & Tax Settlement to this Account. This section itemizes the benefit and tax amounts that were settled in respect of the current period and any previous period in the case of back-valued adjustments.

5. Account Interest Rate Structure. This section shows the interest rate structure and any changes made to the rate structure, during the reporting period.

3. Notional Pooling Balance Summary Report

This report provides you with a pool level view of the full interest period.

It reports notional net balances, interest calculations at participant and pool level, and the resulting pooling benefit for each calendar day in the period.

The Multi Currency Daily Pool Summary Report is available on-demand through J.P. Morgan Access® and as a close-of-period report for your records. An alert will advise you when the close-of-period reports become available within the “Reports & Statements” tab.

Notional Pooling Balance Summary Report

Report Period	08-MAY-2023 to 14-MAY-2023
Settlement Cycle	08-MAY-2023 to 14-MAY-2023
Pool Name	SC7_SCSE_671_Central_FS_Real_CC_MBV
Pooling Type	Single Currency
Report Date	12-MAY-2023
Pool Base Currency	EUR
Pool Branch	JPMC LONDON (GB)
Benefit Settlement Model	Centralized
Benefit Redistribution	Reported
Benefit Redistribution Model	Fairshare
Pool ID	31030

2. Pool Position Summary

Pool Position Summary

Value Date	Gross Positive Balance (Pool Base Currency)	Gross Overdraft (Pool Base Currency)	Net Pool Position (Pool Base Currency)
08-MAY-2023		-110,850,183.58	-110,850,183.58
09-MAY-2023	133,020,220.32		133,020,220.32
10-MAY-2023	33,255,065.08		33,255,065.08
11-MAY-2023	33,255,065.08		33,255,065.08
12-MAY-2023	33,255,065.08		33,255,065.08
13-MAY-2023	33,255,065.08		33,255,065.08
14-MAY-2023	33,255,065.08		33,255,065.08

1. Summary of Pooling Options

Currency Position Summary

Value Date	Currency	Net Currency Balance	Net Currency Balance (Pool Base Currency)	Translation FX Rate
08-MAY-2023	EUR	-110,850,183.58	-110,850,183.58	1
09-MAY-2023	EUR	133,020,220.32	133,020,220.32	1

3. Currency Position Summary

JPMC LONDON (GB)

GB

1. Summary of Pooling Options. These are the options which you have chosen to control your notional pooling calculations, including the base currency of your notional pool.

- **Report Period.** <<Start date>> to <<End Date>> of current reporting period.
- **Settlement Cycle.** The time period cycle for the settlement of the pooling benefit indicating the posting date and the value date of benefit settlement.
- **Pool Name.** Pool name.
- **Pooling Type.** Displays if the Pool is Single Currency or Multi Currency.
- **Report Date.** Date of report generation.
- **Pool Base Currency.** Currency of the pool.
- **Pool Branch.** Location where the pool is set up.
- **Benefit Settlement Model.** Allocation Method: Centralized, Fairshare etc.
- **Benefit Redistribution.** Pool benefit reallocation mode. This will always be “Reported” and it will only show if a Benefit Redistribution Model applies.
- **Benefit Redistribution model.** The reallocation methodology of the pool benefit as specified in the Pooling Details Form. This item will only show if a Benefit Redistribution Model applies.
- **Pool ID.** ID of the Pool.

2. Pool Position Summary. This section provides Gross Currency Balance.
 Gross Positive Balance (Pool Base Currency) → Summation of Positive Balance.
 Gross Overdraft (Pool Base Currency) → Summation of Negative Balance.

- **Value date.** Value date of the currency balance.
- **Gross Positive Balance (Pool Base Currency).** The Sum of Pool Base CCY total in Pool Base Currency which are in Positive.
- **Gross Overdraft (Pool Base Currency).** The Sum of Pool Base CCY total in Pool Base Currency which are in Negative.
- **Net Pool Position (Pool Base Currency).** This column will display the CCY total in Pool Base Currency.

3. Currency Position Summary. Displays the total balance in local currency as well in the pool base currency along with the FX rate used for conversion.

- **Value date.** Value date of the currency balance.
- **Currency.** The currencies of all the pool participants.
- **Net Currency Balance.** The total balance in the pool in stated currency.
- **Net Currency Balance (Pool Base Currency).** The total balance in the pool in stated currency.
- **Translation FX rate.** This column will display the FX rate used for conversion of CCY Total in Pool Base Currency

4. Notional Pooling Account Interest Report

This report is designed to provide the Entity owning an account with a comprehensive view of the account position and any related transaction.

It provides a detailed daily breakdown of the participant account level balance, interest and benefit and related posting to individual participant accounts.

Notional Pooling Account Interest Report

Report Period	05-JUN-2023 TO 11-JUN-2023
Settlement Cycle	05-JUN-2023 TO 11-JUN-2023
Post name	[REDACTED]
Posting Type	Interest-Currency
Report date	05-JUN-2023
Account Currency	JPY
Pool branch	JPMC LONDON (08)
Benefit Settlement model	Centralized
Benefit Redistribution	Reported
Benefit Redistribution model	Centralized
Post ID	[REDACTED]

1) Summary of Pooling options

2) Interest Report for Participant Account

Interest Report for Participant Account: [REDACTED]

Value Date	Value Balance	Adjusted Account Balance	Net Currency Balance	Amount Interest				Pool Level Interest				Calculated Pooling Benefit		Pooling Benefit Settled			
				Amount From	Amount To	Effective Rate	Daily	Period To Date	Amount From	Amount To	Effective Rate	Daily	Period To Date	Daily	Period To Date		
05-JUN-2023	-100,000,000	-100,000,000	-100,000,000	-100,000,000	0.10	-19.312	19,312	0.000,000	300,000,000,000	0	-19,312	-19,312	0	3,760	3,760	1,560,405	1,560,405
05-JUN-2023	-100,000,000	-100,000,000	-100,000,000	0	10,000	0.7	20,000	0.574	0	10,000	4.7	30,347	14,165	0.861	0.811	3,970,593	6,199,320
				0	10,001	0.7	601	10,001	0,000,000,000	0	601						
07-JUN-2023	-100,000,000	-100,000,000	-100,000,000	-300,000,000,000	0.10	23,004	46,002	0.000,001	300,000,000,000	0	23,004	29,996					
				0	100,000	0.7	19	0	100,000	0	19						
				100,000	40	7.2	40	100,000	300,000,000,000	0	20						
				300,001	0.7	67	40	300,001	300,000,000,000	0	27						
08-JUN-2023	-100,000,000	-100,000,000	-100,000,000	300,001	999,999,999	0.7	42,379	91,302	999,999,999,999	0	42,365						
				0	100,000	0.7	15	0	100,000	0	15						
				300,001	999,999,999	7.2	40	100,000	300,000,000,000	0	63						
				300,001	999,999,999,999	0.7	42,427	300,001	999,999,999,999	0	42,420						

Account Summary Tax

Value Date	Posting Date	Account Interest Withholding Tax Amount (Account Currency)	Account Interest FATCA Tax Amount	Account Interest Settlement Net of Tax	Pooling Benefit Withholding Tax Amount	Pooling Benefit FATCA Tax Amount	Pooling Benefit Net Tax Amount
12-JUN-2023	12-JUN-2023	-0.737	60.774	130.565	4,856.575	6,746.243	15,379.156

3) Account Summary Tax

Account Interest, Pooling Benefit & Tax Settlement To This Account

Value Date	Posting Date	Description	Settlement Amount
12-JUN-2023	12-JUN-2023	Account Credit Interest for 12-JUN-2023	-243.096
12-JUN-2023	12-JUN-2023	Account Debit Interest for 12-JUN-2023	-19,312

4) Account Interest, Pooling Benefit & Tax Settlement to This Account

Account Interest Rate Structure

Effective Date	Currency	Rate Balance Tier	Credit Rate				Rate Balance Tier	Debit Rate			
			Spread	Day Basis	Interest Application Method			Spread	Day Basis	Interest Application Method	
05-JUN-2023	JPY	0 to 10,000	0	360	LIFO/L		0 to 10,000	0	360	LIFO/L	
		10,001 to 100,000,000	3	360	LIFO/L		10,001 to 100,000,000	3	360	LIFO/L	
		100,000,000.001 to 300,000,000,000	1	360	LIFO/L		100,000,000.001 to 300,000,000,000	1	360	LIFO/L	
06-JUN-2023	JPY	0 to 10,000	0	360	BankW/O		0 to 10,000	0	360	BankW/O	
		10,001 to 100,000,000	3	360	BankW/O		10,001 to 100,000,000	3	360	BankW/O	
		100,000,000.001 to 300,000,000,000	1	360	BankW/O		100,000,000.001 to 300,000,000,000	1	360	BankW/O	

5) Account Interest Rate Structure

1. Summary of Pooling Options. These are the options which you have chosen to control your notional pooling calculations, including how and when your pooling benefit is settled and any reallocation to individual pooled accounts.

- **Report Period.** <<Start date>> to <<End Date>> of current reporting period.
- **Settlement Cycle.** <<Start date>> to <<End Date>> of current settlement period.
- **Pool Name.** Pool name.
- **Pool Type.** Displays if the Pool is Single Currency or Multi Currency.
- **Report Date.** Date of report generation.
- **Account Currency.** Currency of the account.
- **Pool Branch.** Location where the pool is set up.
- **Benefit Settlement Model.** The allocation methodology for the pool benefit as specified in the Pooling Details Form.
- **Benefit Redistribution.** Pool benefit reallocation mode. This will always be “Reported” and it will only show if a Benefit Redistribution Model applies.
- **Benefit Redistribution Model.** The reallocation methodology of the pool benefit as specified in the Pooling Details Form. This item will only show if a Benefit Redistribution Model applies.
- **Pool ID.** ID of the Pool.

2. Interest Report for Participant Account.

- **Value Date.** This is the date the calculations are based on.
- **Value Balance.** This shows the balance for the specific participant account, for the corresponding value date.
- **Adjusted Account Balance.** This shows the compounded account balance due to prior period account interest adjustments and pool benefit adjustments settled to this account.
- **Net Currency Balance.** Displays the sum of currency balance of account.
- **Account Interest.** Details of the rate applied to the account level interest on that day, together with the daily interest and period-to-date total.
- **Pool Level Interest.** Details of the rate applied to the pool level interest on that day, together with the daily interest and period-to-date total.
- **Calculated Pooling Benefit / Pooling Benefit Settled / Pooling Benefit Redistributed to Account.** The amount of benefit to the account for both the day and period-to-date, by column - calculated, settled and redistributed. The reallocation to the account can only be processed as reported (memo).
- **Net Interest (Daily & Period-To-Date).** The sum of the account credit interest accrued, the account debit interest accrued and the pool benefit settlement accrual to this account.

3. Account Summary Tax. This section will capture the details of Total account Interest along with the details of any type of TAX (ex WHT, FATCA, CHAD etc.) amount is non-zero and settled.

If none of the taxes are applicable, then this section will not be displayed.

- **Value Date.** Displays Value Date of the Tax on which it is Capitalized.
- **Posting Date.** Displays posting date.
- **Account Interest Withholding Tax Amount (Account Currency).** Displays Withholding (WHT) on Interest Component. Only displayed when WHT amount in any of the accounts is not Zero.
- **Account Interest FATCA Tax Amount.** Displays FATCA on Interest Component. This column is displayed only when FATCA amount. In any of the accounts is not 0.
- **Account Interest Settlement Net of Tax.** Displayed only when there is non-zero WHT and non-zero FATCA Tax even for a single account. This column represents "Total Gross Interest Settled - WHT Tax Amount - FATCA Tax Amount".

Prior Period Account Interest Adjustment. *Not shown in picture above - if no adjustment has been processed, this section will not be displayed.*

This section shows the benefit adjustments allocated and posted to this account due to back-valued activities into prior periods on any of the pool participants. The benefit settlement adjustments are compounded and settled at the end of the period in which the adjustment is calculated.

- **Adjustment Period End Date.** The end date of the prior period for which adjustments are being displayed.
- **Total Account Interest Adjustment.** The Pool Benefit adjustment allocated to this account for the prior period, due to back-valued activity. Calculated as the difference between the initial pool benefit allocated prior back-value activity and the pool benefit allocated post back-value activity.
- **Account Interest Tax Adjustment.** Displays Tax Adjustment to the Account (Step1) in Pool Base Currency. Total Tax Adjustment as a result if Back Value.
- **Compounding Effective Date.** The date from which the benefit adjustment would be included as part of the account balance for pooling calculations. This reflects the actual value date which the benefit for the period would have been posted with.
- **Value Date of Settlement.** The value date the benefit adjustment is settled to the account.

4. Account Interest, Pool Benefit & Tax Settlement to this Account. This section itemizes the benefit and tax amounts that were settled in respect of the current period and any previous period in the case of back-valued adjustments.

5. Account Interest Rate Structure. This section shows the interest rate structure and any changes made to the rate structure, during the reporting period.

5. Notional Pooling Cash Forecast Report

This is the Cash Forecast report for SCP/MCP model pools. Report needs to be generated at the pool level, which would project the cash balance due to any sweep movement which will be used in pooling execution later today.

The report shows the current Notional Pool Balance and the underlying participant account balances. In addition, it factors in any sweeps scheduled to transfer funds in or out of your pool, thus providing a complete projection of the end of day net pool position.

This report is intended to provide you with the information you require to be able to decide whether you need to initiate a transaction to ensure the pool is kept to a net zero or positive balance at the end of the day.

Notional Pooling Cash Forecast Report

██████████
██████████████████
██████████████████
██████████

Report Date 02-MAY-2023
Report Time 13:45|Europe/Luxembourg
Pool Name S██████████
Pooling Type Multi-Currency
Pool Base Currency JPY
Pool Branch SENNINGERBERG
Pool ID ██████████

1) Summary of Pool options

2) Forecast Summary as of Report time

Forecast Summary

Forecast As Of	Pool Base Currency	Current Pool Balance in Pool Base Currency	Projected Pool Balance in Pool Base Currency
13:45 Europe/Luxembourg on 02-MAY-2023	JPY	-80,094	237,048

Notional Pooling Cash Forecast As Of 13:45|Europe/Luxembourg On 02-MAY-2023

Pool ID / Account Number	Pool / Account Name	Pool / Account Location	Currency	Opening Balance	Current Balance in Account Currency	FX Rate	Current Balance in Pool Base Currency
██████████	██████████	J.P. Morgan SE - Luxembourg Branch	JPY				
██████████	██████████	J.P. Morgan SE - Luxembourg Branch	KWD	85,037.561	-240.001	444.23239998	-106,616
██████████	██████████	J.P. Morgan SE - Luxembourg Branch	GBP	-990,123.51	-600.00	171.1038875	-102,662
██████████	██████████	J.P. Morgan SE - Luxembourg Branch	SGD	332,423.01	120.22	102.0916898	12,273
██████████	00██████████	J.P. Morgan SE - Luxembourg Branch	EUR	577,404.81	720.00	150.309965	108,223
██████████	██████████	J.P. Morgan SE - Luxembourg Branch	HKD	-950,045.54	480.10	17.34746534	8,328
██████████	██████████	J.P. Morgan SE - Luxembourg Branch	JPY	33,781,057	360	1	360

3) Cash Forecast as of DD-MM-YYYY (02-May-2023)

SENNINGERBERG

Pool ID / Account Number	Pool / Account Name	Pool / Account Location	Currency	Opening Balance	Current Balance in Account Currency	FX Rate	Current Balance in Pool Base Currency
Total							-80,094

4) Current Projected Cash Balance For Sweep Movements Into Notional Pool Executing Later Today

Participant Account Number	Participant Account Name	Master Account Number	Master Account Name	Participant Account Location	Master Account Location	Sweep Time At Participant Location	Sweep Currency	Projected Sweep Amount to Master Account in Sweep Currency	Projected Master Account Balance in Pool Base Currency
██████████	██████████	00██████████	00██████████	J.P. Morgan SE - Luxembourg Branch	J.P. Morgan SE - Luxembourg Branch	End Of Day	KWD	500.100	115,544
██████████	██████████	00██████████	00██████████	J.P. Morgan SE - Luxembourg Branch	J.P. Morgan SE - Luxembourg Branch	End Of Day	SGD	-100.25	2,038
██████████	██████████	00██████████	00██████████	J.P. Morgan SE - Luxembourg Branch	J.P. Morgan SE - Luxembourg Branch	End Of Day	EUR	700.00	213,440

5) Projected End Of Day Pool Position

237,048

Definitions

1. Summary of Pooling Options. These are the options which you have chosen to control your notional pooling calculations, including the base currency of your notional pool, along with details on when the report has been created.

- **Report Date.** Date at which report is created.
- **Report Time.** Time at which report has been created.
- **Pool Name.** Pool name.
- **Pooling Type.** Displays if the Pool is Single Currency or Multi Currency.
- **Pool Base Currency.** Currency of the pool.
- **Pool Branch.** Location where the pool is set up.
- **Pool ID.** ID of the Pool.

2. Forecast Summary. Summary of projected pool balance in the base currency of the pool.

3. Notional Pooling Cash Forecast as of "time" & "date". This section of the report shows the current balances at pool and account level for the day and time indicated, in both the currency of the account and the pool base currency.

4. Current Projected Cash Balance For Sweep Movements Into Notional Pool Executing Later Today. This section of the report shows the current balances of any underlying accounts which will sweep funds into or out of the pool and project these into the end-of-day pool position.

5. Projected End Of Day Pool Position. This is the projected end-of-day pool balance which includes the sweeps forecasted to take place on the day.

6. Notional Pooling Foreign Exchange Rate Report

This report is generated daily to provide you with details of the FX rates applied to your Multi Currency Notional Pooling calculations. The Foreign Exchange Rates Report is available on-demand and as end-of-day report through J.P. Morgan Access®. The on-demand report will be inclusive of the FX rates utilized on the current day whilst the end-of-day report will show the FX rates month-to-date and up to the date of the report generation.

An alert message will advise you when the close-of-period reports become available within the “Reports & Statements” tab.

Report Period

Settlement Cycle

Pool Name

Pooling Type

Report Date

Pool Base Currency

Pool Branch

Benefit Settlement Model

Pool ID

15-MAY-2023 to 21-MAY-2023

15-MAY-2023 to 21-MAY-2023

Multi-Currency

19-MAY-2023

CAD

JPMC LONDON (GB)

Fairshare

1) Summary of Pooling Options

2) Pool Foreign Exchange Rate Summary

Pool Foreign Exchange Rates Summary - As of 19-MAY-2023

Base Currency	CAD	CAD	CAD	CAD	CAD
Currencies Within Pool	CAD	GBP	HKD	JPY	USD
15-MAY-2023	1	1.68738336	0.17251997	0.00999963	1.3531
16-MAY-2023	1	1.6877241	0.17210432	0.00990929	1.3491
17-MAY-2023	1	1.68165881	0.17168611	0.00986005	1.34565
18-MAY-2023	1	1.68135175	0.17224645	0.00981516	1.34875
19-MAY-2023	1	1.67333209	0.17228407	0.00972913	1.3487
20-MAY-2023	1	1.67333209	0.17228407	0.00972913	1.3487
21-MAY-2023	1	1.67333209	0.17228407	0.00972913	1.3487

Definitions

1. Summary of Pooling Options. These are the options which you have chosen to control your notional pooling calculations, including the base currency of your notional pool.

- **Report Period.** <<Start date>> to <<End Date>> of current reporting period.
- **Settlement Cycle.** The time period cycle for the settlement of the pooling benefit indicating the posting date and the value date of benefit settlement.
- **Pool Name.** Pool name.
- **Pool Type.** Displays if the Pool is Single Currency or Multi Currency.
- **Report Date.** Date of report generation.
- **Pool Base Currency.** Currency of the pool.
- **Pool Branch.** Location where the pool is set up.
- **Benefit Settlement Model.** Allocation Method: Centralized, Fairshare etc.
- **Pool ID.** ID of the Pool.

2. Pool Foreign Exchange Rates Summary - As of “date”. This section provides the FX rates applied to the Multi Currency Notional Pooling calculations on each given day. The currencies shown in this section are the currencies of the accounts part of your Notional Pooling structure. The currency pair details relate to the currency of the participant account versus the base currency of the Notional Pool.

- **Base Currency.** Currency of the pool.
- **Currencies within Pool.** These are all the currencies that are part of your Notional Pooling structure.

- **Date.** The FX rates for each currency pair are available daily up to the current day date. The entire month will be displayed on the last day of the month.

7. Notional Pooling Base Rate Report

This report is generated daily to provide you with details of the base rates related to each currency included in your structure and applied to your Multi Currency Notional Pooling calculations.

The Base Rates Report is available as end-of-day report through J.P. Morgan Access®. The end-of-day report will show the base rates month-to-date and up to the date of the report generation.

An alert message will advise you when the close-of-period reports become available within the “Reports & Statements” tab.

JPMorgan Chase Bank, N.A.

J.P.Morgan

Notional Pooling Base Rate Report

Ashmall Designs Update

THE [REDACTED]

[REDACTED]

[REDACTED]

[REDACTED]

Report Period	15-MAY-2023 to 21-MAY-2023
Settlement Cycle	15-MAY-2023 to 21-MAY-2023
Pool Name	MCP_SC21
Pooling Type	Multi-Currency
Report Date	19-MAY-2023
Pool Base Currency	CAD
Pool Branch	JPMC LONDON (GB)
Pool ID	[REDACTED]

1) Summary of Pooling Options

2) Pool Base Rate Summary

Pool Base Rate Summary - As of 19-MAY-2023

Currency	CAD		GBP Tier 1		GBP Tier 2		GBP Tier 3		HKD		JPY Tier 1	
	Credit Base Rate	Debit Base Rate	Credit Base Rate	Debit Base Rate	Credit Base Rate	Debit Base Rate	Credit Base Rate	Debit Base Rate	Credit Base Rate	Debit Base Rate	Credit Base Rate	Debit Base Rate
15-MAY-2023	4.2	5.55	5.1	5	5.3	5.3	6.42	5.48	5.47	3.55	0.7	2.15
16-MAY-2023	4.2	5.55	5.1	5	5.3	5.3	6.42	5.48	5.47	3.55	0.7	2.15
17-MAY-2023	4.2	5.55	5.1	5	5.3	5.3	6.42	5.48	5.47	3.55	0.7	2.15
18-MAY-2023	4.2	5.55	5.1	5	5.3	5.3	6.42	5.48	5.47	3.55	0.7	2.15
19-MAY-2023	4.2	5.55	5.1	5	5.3	5.3	6.42	5.48	5.47	3.55	2.15	2.15
20-MAY-2023	4.2	5.55	5.1	5	5.3	5.3	6.42	5.48	5.47	3.55	2.15	2.15
21-MAY-2023	4.2	5.55	5.1	5	5.3	5.3	6.42	5.48	5.47	3.55	2.15	2.15

The above report ("Report") is automatically generated and is being provided at your request solely for information purposes. Any information in this Report should not be construed as a solution or advice of any kind, offered by JPMorgan Chase Bank, N.A. (the "Bank"), its affiliates and/or any of its subsidiaries as applicable, or imply any knowledge on the part of the Bank of the underlying circumstances or the purpose of transactions or financial status of the customer(s). This document is intended for distribution solely to you as customer(s) of the Bank. This Report should not be considered final for this period until the end of period statement is produced. Any irregularity or discrepancy in the Report should be advised to us immediately. Any amount standing to the credit of any account with JPMorgan Chase Bank N.A. London Branch, is payable exclusively in its stated currency, however, payments may be suspended from time to time in order to comply with any law, regulation, governmental decree or similar order for the time being affecting JPMorgan Chase Bank N.A. London Branch, its officers, employees, affiliates, agents or correspondents. This account is governed by English Law. If JPMorgan Chase Bank N.A. London Branch credits an account in contemplation of receiving funds for the customer's credit and those funds are not actually received by JPMorgan Chase Bank N.A. London Branch or if JPMorgan Chase Bank N.A. London Branch does not receive funds for the customer's credit for value on the date advised by or on behalf of the customer, it shall be entitled to debit any account of the customer with the amount previously credited and/or with any changes incurred. If an account become overdrawn or further overdrawn as a result of such debit, the customer will pay on demand the overdrawn amount and interest on the overdrawn amount.

Definitions

1. Summary of Pooling Options. These are the options which you have chosen to control your notional pooling calculations, including the base currency of your notional pool.

- **Report Period.** <<Start date>> to <<End Date>> of current reporting period.
- **Settlement Cycle.** The time period cycle for the settlement of the pooling benefit indicating the posting date and the value date of benefit settlement.
- **Pool Name.** Pool name.
- **Pool Type.** Displays if the Pool is Single Currency or Multi Currency.
- **Report Date.** Date of report generation.
- **Pool Base Currency.** Currency of the pool.
- **Pool Branch.** Location where the pool is set up.
- **Pool ID.** ID of the Pool.

2. Pool Base Rate Summary - As of "date". This section provides the base rates applied to the Multi Currency Notional Pooling calculations on each given day.

Date. The base rates for each currency are available daily up to the current days date. The entire month will be displayed on the last day of the month. The currencies shown in this section are the currencies of the accounts that are part of your Notional Pooling structure.

- o **Currency.** These are all the currencies that are part of your Notional Pooling structure.

- o **Base Rate.** This will show both the credit and debit base rates for each currency. The rate shown in bold is the rate that was used for the calculation on that date.

8. Notional Pooling and Participant Detailed Report

This is a pool (SCP and MCP) and participant level detailed report which provides data details of all the pooling and account level calculations and capitalization.

This report will cover the entire notional pooling information from Balance at account and pool level, currency group level balances, Interco Interest, Account and Pool interest, Benefit allocation, Interest settlement and Tax Settlement. This report covers daily and PTD (Period To Date) records. This report is available in CSV format only.

To view an example of the report headers, please click here: [Pool and Participant Details Sample](#)

The report has a number of different sections:

Daily Summary Pool

This covers pool level aggregate total of the pooling calculations in pool base currency. Each day's record from "report period from date" to "report period to date" will be displayed.

Daily Summary Account

This covers each account level daily details of Pooling calculations. Each day's record from "report period from date" to "report period to date" daily will be displayed.

Daily Currency Balance

This section represents daily currency positions of balances in participant currencies and pool base currency conversion of the same. Currency wise balance summary for the day. Each day's record from "report period from date" to "report period to date" daily will be displayed.

Pool Level Interest Rate Structure

This section displays the pricing information defined at the pool level for each currency (Step2). Each day's record from "report period from date" to "report period to date" daily will be displayed.

Account Interest Rate Structure

This section displays the Account Level Pricing (Interco/Non-Interco) - Step0 or Step1. Each day's record from "report period from date" to "report period to date" will be displayed.

Account Interest Accrual per Tier

This section represents tier wise details of account interest accrual. Respective tier level attributes will be populated. Each day's record from "report period from date" to "report period to date" daily will be displayed.

Pooling Interest Accrual per tier

This section represents tier wise details of Pooling Interest accrual for accounts participating in this pool. Respective tier level attributes will be populated for this record. (STEP 2 in Liquidity). Each day's record from "report period from date" to "report period to date" daily will be displayed.

Interest Settlement

This section represents interest which is settled into client's accounts. It covers account interest, adjustments, pool benefits and adjustments.

This section will be populated with Interest/benefits settlement data where Interest/benefits settlement has occurred for the cycles which are part of "Cycle Start Date" and "Cycle End Date". Prior period settlements should also be covered in this section.

Tax Settlement

This section represents tax which is settled into client's accounts. It covers all types of taxes settled for account interest and pool benefits. For example, WHT, FATCA etc.

This section will be populated with tax settlement data where tax settlement has occurred for the cycles which are part of "Cycle Start Date" and "Cycle End Date".