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Interim accounting tracking will not apply to transfer messages that include a field tag for repo tracking or securities lending tracking, even if the transfer is for an Agency MBS with a different Record Date and Beneficiary Date. (See Attachment I – *Processing Flow for Messages with Multiple ACAP Field Tags* for the processing flow in the case that a message contains multiple ACAP field tags.) For examples of interim accounting tracking scenarios, see Attachment II – *Examples of ACAP Tracking Scenarios: Interim Accounting Tracking*.

#### Identify Interim Accounting Tracking Claims

The Reserve Banks will calculate a Claim only for an interim accounting transaction that settled on or after the Record Date and before the Beneficiary Date (i.e., Record Date  $\leq$  Settlement Date  $<$  Beneficiary Date). The Claim equals the amount of principal and/or interest that will be paid in respect of that security on its next Payment Date.

#### Settlement of Interim Accounting Tracking Claims

An interim accounting tracking Claim settlement results in a debit of funds from the master account of the sender of the transfer message and a credit to the master account of the receiver of the transfer message on the next Payment Date. (See Section V – *Settlement of Claim* for more details on settlement of Claims.)

The Reserve Banks will settle interim accounting tracking Claims, unless: (1) the Claim is equal to zero because the corresponding P&I payment is zero, or (2) in the case the corresponding P&I payment is associated with an Agency MBS held in a restricted securities account, a Reserve Bank credited the P&I payment to a non—interest-bearing account on its books instead of the master account of the participant/correspondent. Interim accounting tracking Claims that will not be processed by the Reserve Banks will be reported in the new *Unprocessed Claim Notification*. (See Section VI – *End-of-Day ACAP Reporting: Unprocessed Claim Notification*.)

### **Section III. Repo Tracking**

A repo transaction is a securities transfer that results from a repurchase agreement transaction between participants that causes one participant to send a transfer message to transfer a security to the other participant in exchange for payment subject to an agreement under which the security will be transferred back to the original sender of the transfer message on a later date at an agreed-upon price. Repo tracking is the ACAP process by which the Reserve Banks determine whether a securities transfer is a repo transaction and, if so, record and maintain Repo Balances for the sender and receiver of the transfer message, and identify, calculate, and settle Claims based on those Repo Balances.

#### Initiate Repo Tracking

When originating a securities transfer message, a participant initiates repo tracking by including a repo tracking identifier in free text line 1 or 2 of the message. The identifier must contain a repo tracking field tag. The six repo tracking field tags and associated message type codes and cutoff times are listed in Table 3. A participant, whether the original sender or receiver of a repo transaction, may also use a nonvalue message (i.e., type code 2090 message) to adjust Repo Balances without transferring a

security. These nonvalue messages are subject to the par amount limit (i.e., \$50,000,000) for securities transfers even though only the Repo Balance is adjusted.

**Table 3 – Repo Tracking Field Tags and Associated Message Type Codes, and Cutoff Times**

Field Tag	Description	Type Code	Cutoff Time
{22F:RPST}	Repo Start	2000	15:15 ET
		2002	15:30 ET
{22F:RPRV}	Repo Start Reversal	2000	15:15 ET
		2002	15:30 ET
{22F:CLRP}	Repo Close	2000	15:15 ET
		2002	15:30 ET
{22F:CLRV}	Repo Close Reversal	2000	15:15 ET
		2002	15:30 ET
{22F:ADRP}	Repo Balance Only Adjustment	2090	15:30 ET
{22F:ADRV}	Repo Balance Only Adjustment Reversal	2090	15:30 ET

The repo tracking identifier is not mandatory for a securities transfer message. The use of repo tracking identifier does not alter the way securities and funds are transferred under the current securities transfer message type codes. If a repo tracking identifier is included in a transfer message, the Service application automatically performs the edits specific to that repo tracking identifier as outlined in Table 4.

**Table 4 – Repo Tracking Identifier Edits**

ERROR CODE	EDIT	OUTCOME
E131	More than one repo tracking field tag	Message will be rejected to originator
E134	Invalid type code and repo tracking field tag combination	Message will be rejected to originator
E136	Invalid repo tracking field tag format	Message will be rejected to originator
E182	For a type code 2090 Repo Balance Only Adjustment message and Repo Balance Only Adjustment Reversal message, payment amount is not zero	Message will be rejected to originator
E186	For a type code 2090 Repo Balance Only Adjustment message and Repo Balance Only Adjustment Reversal message, there is no par amount	Message will be rejected to originator
J140	The sender of a Repo Start Reversal, Repo Close, or Repo Balance Only Adjustment Reversal message has an insufficient Repo-In Balance	Message will be rejected to originator

Repo transactions will not be eligible for fail tracking or interim accounting tracking. (See Attachment I – *Processing Flow for Messages with Multiple ACAP Field Tags* for the processing flow in the case that a message contains multiple ACAP field tags.) If the transfer message passes all edits including non-repo tracking identifier-related edits, the Service application will initiate repo tracking by recording and maintaining Repo Balances for the sender and receiver of the transfer message. Participants' Repo-Out and Repo-In Balances are increased and decreased based on the field tag

included in the transfer message as outlined in Table 5. For examples of repo tracking record keeping, see Attachment II – *Examples of ACAP Tracking Scenarios: Repo Tracking*.

**Table 5: Increase/Decrease of Repo Balances by Field Tag**

Field Tag	Description	Sender		Receiver	
		Repo Out	Repo In	Repo Out	Repo In
{22F:RPST}	Repo Start	Increase	N/A	N/A	Increase
{22F:RPRV}	Repo Start Reversal	N/A	Decrease	Decrease	N/A
{22F:CLRP}	Repo Close	N/A	Decrease	Decrease	N/A
{22F:CLRV}	Repo Close Reversal	Increase	N/A	N/A	Increase
{22F:ADRP}	Repo Balance Only Adjustment (Increase Repo Balances)	Increase	N/A	N/A	Increase
{22F:ADRV}	Repo Balance Only Adjustment Reversal (Decrease Repo Balances)	N/A	Decrease	Decrease	N/A

### Identify Repo Tracking Claims

The Service maintains Repo Balances in terms of the counter party of a repo transaction (“Contra”). On each Record Date for a security, the Service identifies Repo Balances for each participant with a positive Repo-Out Balance for that security with respect to each Contra of the participant.<sup>3</sup> The identified Repo-Out Balances for a given Record Date will be used by the Service to calculate the Claims. Each Claim equals the amount of principal and/or interest on a security owed by the participant with a positive Repo-In Balance for that security to its Contra with a positive Repo-Out Balance for that security based on the participants’ Repo Balances on the Record Date.

### Settlement of Repo Tracking Claims

A repo tracking Claim is settled on the next Payment Date for a security by a debit of funds from the master account of the participant that has a positive Repo-In Balance with respect to that security and a credit to the master account of its Contra that has a positive Repo-Out Balance for the same security. (See Section V – *Settlement of Claim* for more details on settlement of Claim.)

The Reserve Banks will settle repo tracking Claims unless: (1) the Claim is equal to zero because the corresponding P&I payment is zero, or (2) the corresponding P&I payment is a final redemption payment<sup>4</sup>, or (3) in the case the corresponding P&I payment is associated with a security held in a restricted securities account, a Reserve Bank credited the P&I payment to a non—interest-bearing account on its books instead of the master account of the participant/correspondent. Repo tracking Claims that will not be processed by the Reserve Banks will be reported in the new *Unprocessed Claim Notification*. (See Section VI – *End-of-Day ACAP Reporting: Unprocessed Claim Notification*.)

<sup>3</sup> A participant’s Repo Balances for a given Record Date for a security are identified by the Service after the close of the Service on the Business Day prior to the Record Date.

<sup>4</sup> The final securities redemption includes redemption upon maturity, final paydown of an Agency MBS, and early redemption, in full, pursuant to a call.

## Section IV. Securities Lending Tracking

A securities lending transaction is a securities transfer that results from a securities loan agreement transaction between participants that causes one participant to send a transfer message to transfer a security to the other participant in exchange for payment subject to an agreement under which the security will be transferred back to the original sender of the transfer message on a later date at an agreed-upon price. Securities lending tracking is the ACAP process by which the Reserve Banks determine whether a securities transfer is a securities lending transaction and, if so record and maintain Securities Lending Balances for the sender and receiver of the transfer message, and identify, calculate, and settle Claims based on those Securities Lending Balances.

### Initiate Securities Lending Tracking

When originating a securities transfer message, a participant initiates securities lending tracking by including a securities lending tracking identifier in free text line 1 or 2 of the message. The identifier must contain a securities lending tracking field tag. The six securities lending tracking field tags and associated message type codes and cutoff times are listed in Table 6. A participant, whether the original sender or receiver of a securities lending transaction, may also use a nonvalue message (i.e., type code 2090 message) to adjust Securities Lending Balances without transferring a security. These nonvalue messages are subject to the par amount limit (i.e., \$50,000,000) for securities transfers even though only the Securities Lending Balance is adjusted.

**Table 6 – Securities Lending Tracking Field Tags and Associated Message Type Codes, and Cutoff Times**

Field Tag	Description	Type Code	Cutoff Time
{23F:SLST}	Securities Lending Start	2000	15:15 ET
		2002	15:30 ET
{23F:SLRV}	Securities Lending Start Reversal	2000	15:15 ET
		2002	15:30 ET
{23F:CLSL}	Securities Lending Close	2000	15:15 ET
		2002	15:30 ET
{23F:CLSR}	Securities Lending Close Reversal	2000	15:15 ET
		2002	15:30 ET
{23F:ADSL}	Securities Lending Balance Only Adjustment	2090	15:30 ET
{23F:ADSR}	Securities Lending Balance Only Adjustment Reversal	2090	15:30 ET

The securities lending tracking identifier is not mandatory for a securities transfer message. The use of a securities lending tracking identifier does not alter the way securities and funds are transferred under the current securities transfer message type codes. If a securities lending tracking identifier is included in a transfer message, the Service application automatically performs the edits specific to that securities lending tracking identifier as outlined in Table 7.

**Table 7 – Securities Lending Tracking Identifier Edits**

ERROR CODE	EDIT	OUTCOME
E131	More than one securities lending tracking field tag	Message will be rejected to originator



<b>ERROR CODE</b>	<b>EDIT</b>	<b>OUTCOME</b>
E140	Invalid securities lending tracking field tag format	Message will be rejected to originator
E141	Invalid type code and securities lending tracking field tag combination	Message will be rejected to originator
E182	For a type code 2090 Securities Lending Balance Only Adjustment message and Securities Lending Balance Only Adjustment Reversal message, payment amount is not zero	Message will be rejected to originator
E186	For a type code 2090 Securities Lending Balance Only Adjustment message and Securities Lending Balance Only Adjustment Reversal message, there is no par amount	Message will be rejected to originator
J140	The sender of a Securities Lending Start Reversal, Securities Lending Close, or Securities Lending Balance Only Adjustment Reversal message has an insufficient Securities Borrowed Balance	Message will be rejected to originator

Securities lending transactions will not be eligible for fail tracking or interim accounting tracking. (See Attachment I – *Processing Flow for Messages with Multiple ACAP Field Tags* for the processing flow in the case that a message contains multiple ACAP field tags.) If the transfer message passes all edits including non-securities lending tracking identifier-related edits, the Service application will initiate securities lending tracking by recording and maintaining Securities Lending Balances for the sender and receiver of the transfer message. Participants' Securities-Lent and Securities-Borrowed Balances are increased and decreased based on the field tag included in the transfer messages as outlined in Table 8. For examples of securities lending tracking record keeping, see Attachment II – *Examples of ACAP Tracking Scenarios: Securities Lending Tracking*.

**Table 8: Increase/Decrease of Securities Lending Balances by Field Tag**

<b>Field Tag</b>	<b>Description</b>	<b>Sender</b>		<b>Receiver</b>	
		<b>Securities Lent</b>	<b>Securities Borrowed</b>	<b>Securities Lent</b>	<b>Securities Borrowed</b>
{23F:SLST}	Securities Lending Start	Increase	N/A	N/A	Increase
{23F:SLRV}	Securities Lending Start Reversal	N/A	Decrease	Decrease	N/A
{23F:CLSL}	Securities Lending Close	N/A	Decrease	Decrease	N/A
{23F:CLSR}	Securities Lending Close Reversal	Increase	N/A	N/A	Increase
{23F:ADSL}	Securities Lending Balance Only Adjustment (Increase Securities Lending Balances)	Increase	N/A	N/A	Increase
{23F:ADSR}	Securities Lending Balance Only Adjustment Reversal (Decrease Securities Lending Balance)	N/A	Decrease	Decrease	N/A

### Identify Securities Lending Tracking Claims

The Service maintains Securities Lending Balances in terms of the Contra of a securities lending transaction. On each Record Date for a security, the Service identifies Securities Lending Balances for each participant with a positive Securities-Lent Balance for that security with respect to each Contra of the participant.<sup>5</sup> The identified Securities-Lent Balances for a given Record Date will be used by the Service to calculate the Claims. Each Claim equals the amount of principal and/or interest on a security owed by the participant with a positive Securities-Borrowed Balance for that security to its Contra with a positive Securities-Lent Balance for that security based on the participants' Securities Lending Balances on the Record Date.

### Settlement of Securities Lending Tracking Claims

A securities lending tracking Claim is settled on the next Payment Date for a security by a debit of funds from the master account of the participant that has a positive Securities-Borrowed Balance with respect to that security and a credit to the master account of its Contra that has a positive Securities-Lent Balance for the same security. (See Section V – *Settlement of Claims* for more details on settlement of Claims.)

The Reserve Banks will settle securities lending tracking Claims unless: (1) the Claim is equal to zero because the corresponding P&I payment is zero, or (2) the corresponding P&I payment is a final redemption payment<sup>6</sup>, or (3) in the case the corresponding P&I payment is associated with a security held in a restricted securities account, a Reserve Bank credited the P&I payment to a non—interest-bearing account on its books instead of the master account of the participant/correspondent. Securities lending tracking Claims that will not be processed by the Reserve Banks will be reported in the new *Unprocessed Claim Notification*. (See Section VI – *End-of-Day ACAP Reporting: Unprocessed Claim Notification*.)

## **Section V. Settlement of Claims**

All ACAP-related Claims will settle throughout the day over the Service at CUSIP® level on a gross basis using the new type code 8908 and 8909 claim adjustment messages.<sup>7</sup> The following outlines the timing the Reserve Banks will release ACAP-related Claims for processing.

### Timing of Effecting Claims

Claims will be released to the Service for settlement as described below:

- Claims for securities that are obligations of, or fully guaranteed as to, principal and interest by the United States (i.e., U.S. Treasury, Ginnie Mae, Department of Veteran Affairs securities)

<sup>5</sup> A participant's Securities Lending Balances for a given Record Date for a security are identified by the Service after the close of the Service on the Business Day prior to the Record Date.

<sup>6</sup> The final securities redemption includes redemption upon maturity, final paydown of an Agency MBS, and early redemption, in full, pursuant to a call.

<sup>7</sup> Claims will no longer be aggregated or netted prior to releasing for settlement.

will be released for settlement promptly after the corresponding P&I payments are made to Record-Date Holders (typically, shortly after 8:05 a.m. ET.)

- Fail tracking Claims in connection with P&I payments distributed on or before the Settlement Date of a fail transaction will be released for settlement at approximately 8:45 a.m. ET on the next Business Day after the fail transaction is settled over the Service.
- All other Claims will be released for settlement throughout the day on the Payment Date, promptly after all increments of the associated P&I payments for a given P&I payment obligation (i.e., securities with the same Record Date, Payment Date, and P&I funder account) have been made to Record-Date Holders.

The implementation of the ACAP enhancements will not affect how and when the Reserve Banks distribute P&I payments to Record-Date Holders. In addition, unlike P&I payments for some issuers, Claims will not be made in increments.

#### Settlement Process of Claims through the Service

Claims will settle at CUSIP level on a gross basis over the Service using two new “funds-only” securities messages (i.e., type code 8908 – “claim adjustment debit message” and 8909 – “claim adjustment credit message”). An intermediate account established on the books of the Federal Reserve Bank of New York (FRBNY) will be the sender account on a claim adjustment debit, credit, and service message, and the receiver of the message will be a participant or its designated correspondent. There is one intermediate account for each Claim type. (See Table 9 for a list of ACAP-related intermediate accounts.) Only the FRBNY (or its designee) may originate the claim adjustment messages; participants cannot initiate or reverse these messages.

**Table 9 – Intermediate Account on Claim Adjustment Debit, Credit, and Service Messages**

<b>Claim Type</b>	<b>Intermediate Account Routing Transit Number (RTN)</b>	<b>Intermediate Account Description</b>
Fail	0210-5175-3	FRB ACAP FAIL
Interim Accounting	0210-5195-7	FRB ACAP INTERIM
Repo	0210-5194-4	FRB ACAP REPO
Securities Lending	0210-5389-0	FRB ACAP SECLEND

FRBNY will release all the 8908 claim adjustment debit messages associated with a P&I payment obligation for settlement promptly after making the full payment of that P&I obligation to Record-Date Holders,<sup>8</sup> which will result in a debit to the 8908 message receiver’s master account (or the master account of its correspondent) and a credit to the appropriate intermediate account for the Claim. As each 8908 message is settled over the Service, FRBNY will release the corresponding 8909 claim adjustment credit message for settlement, which will result in a debit to the intermediate account and a credit to the 8909 message receiver’s master account (or the master account of its correspondent). This same process will take place at approximately 8:45 a.m. ET for fail tracking Claims in connection with P&I payments distributed on or before the Settlement Date of the fail transaction.

<sup>8</sup> Claims associated with a P&I obligation that is paid via multiple increments will not be released for settlement until the final increment is paid to Record-Date Holders.

A receiver of a claim adjustment debit or credit message will be notified of the adjustment made to its master account in connection with a Claim via a type code 8908 or 8909 incoming message. If a participant has designated a P&I correspondent, the participant, as respondent, will be notified of a Claim settled to its correspondent's master account via a type code 8990 incoming service message. (See Table 10 for sender and receiver on a claim adjustment message and the associated accounting for those messages.)

**Table 10 – Accounting of Claim Adjustment Debit, Credit, and Service Messages**

Message Type Code	Message Description	Sender	Sender Debit/Credit	Receiver	Receiver Debit/Credit
8908 (new)	Claim Adjustment Debit Message	Intermediate Account	Credit	participant or correspondent	Debit
8909 (new)	Claim Adjustment Credit Message	Intermediate Account	Debit	participant or correspondent	Credit
8990 (existing)	Claim Adjustment Service Message	Intermediate Account	N/A	respondent	N/A

For examples of claim adjustment messages, see Attachment III – *Sample Claim Adjustment Messages*.

As Claims will settle on a gross basis via the new claim adjustment messages, participants should anticipate additional Fedwire Securities Service message volume resulting from claim adjustment messages being made throughout the day particularly on major P&I Payment Dates (e.g., the 15<sup>th</sup> and 25<sup>th</sup> of each month for Agency MBS, the 15<sup>th</sup> and month-end for Treasury Securities.)

## Section VI. End-of-Day ACAP Reporting

To help participants reconcile their Repo Balances, Securities Lending Balances and upcoming claim adjustments, the Reserve Banks will transmit the following reports to participants on the evening of a Business Day.

**Adjustment Notification** – A separate Adjustment Notification will be created for each Claim type. This modified report provides a list of Claims relating to a particular securities account that will be processed on the next Business Day, labeled as Adjustment Date (“adjustment date”) in the report. Each Claim reported on an Adjustment Notification will result in a pair of type code 8908 and 8909 messages on the adjustment date. The report will be transmitted to participants in the same medium they receive their Immediate Principal and Interest Notification on the evening of the Business Day prior to the adjustment date.

**Repo Balance Statement** – This modified report provides the details of a participant's Repo Balances with respect to each Contra relating to a particular securities account. The report will be transmitted to participants on the evening of a Business Day through the same medium they receive their Holdings Statement on a daily, weekly, or monthly basis consistent with the delivery frequency of a participant's Holding Statement for the same securities account.

**Securities Lending Balance Statement** – This new report provides the details of a participant’s Securities Lending Balances with respect to each Contra relating to a particular securities account.<sup>9</sup> The report will be transmitted to participants on the evening of a Business Day through the same medium they receive their Holdings Statement on a daily, weekly, or monthly basis consistent with the delivery frequency of a participant’s Holding Statement for the same securities account.

**Unprocessed Claim Notification** – This new report will inform participants of Claims in connection with all Claim types that will not be processed by the Service on the next Business Day for one of these reasons: (1) the Claim is equal to zero because the corresponding P&I payment is zero, (2) in the case of repo tracking and securities lending tracking, the corresponding P&I payment is a final redemption payment<sup>10</sup>, or (3) in the case the corresponding P&I payment is associated with a security held in a restricted securities account, a Reserve Bank credited the P&I payment to a non—interest-bearing account on its books instead of the master account of the participant/correspondent. The participants involved in each unprocessed Claim must resolve the Claim, if necessary, outside the Service. The Reserve Banks will take no further action with respect to such Claims. This report will be transmitted to participants in the same medium they receive their Immediate Principal and Interest Notification on the evening of the Business Day prior to the Business Day that would be the adjustment date if the Claim was to be processed.

For participants that receive your end-of-day Service reports via the FedLine Direct<sup>®</sup> solution (i.e., FedLine Direct File, FedLine Direct Message) or the FedLine Command<sup>®</sup> solution, please reference Table 11 for the technical report identifiers associated with each ACAP report.

**Table 11 – ACAP Report Identifiers**

ACAP Report Name	MSG-ID	Content Type
Adjustment Notification - Fail	BA2070	BAAF
Adjustment Notification - Interim Acctg	BA2071	BAAI
Adjustment Notification – Repo	BA2072	BAAR
Adjustment Notification – Securities Lending	BA2073	BAAS
Repo Balance	BA2080	BARB
Securities Lending Balance	BA2081	BASB
Unprocessed Claim Notification	BA2074	BAUC

Examples of these reports are available in Attachment IV – *ACAP-Related Sample Reports* to this clearing memo. The technical layouts of the incoming claim adjustment messages (type code 8908 and 8909) and the above-mentioned reports can be found in the Fedwire Application Interface Manual (FAIM) for the Fedwire Securities Service. Participants’ End User Authorization Contacts can contact the [Customer Contact Center](#) to request the FAIM document.

Questions regarding this announcement should be directed to the FRBNY at 800-390-2788.

This clearing memo, like all clearing memos, is an announcement of enhancements or other changes to the Fedwire Securities Service and is intended to convey technical or operational information only.

<sup>9</sup> This report will model the Repo Balance Statement.

<sup>10</sup> The final securities redemption includes redemption upon maturity, final paydown of an Agency MBS, and early redemption, in full, pursuant to a call.

The legal terms governing the Fedwire Securities Service, including the ACAP service, are set forth in the Federal Reserve Banks' Operating Circular 7, *Fedwire Securities Service*, available at [FRBservices.org](http://FRBservices.org).

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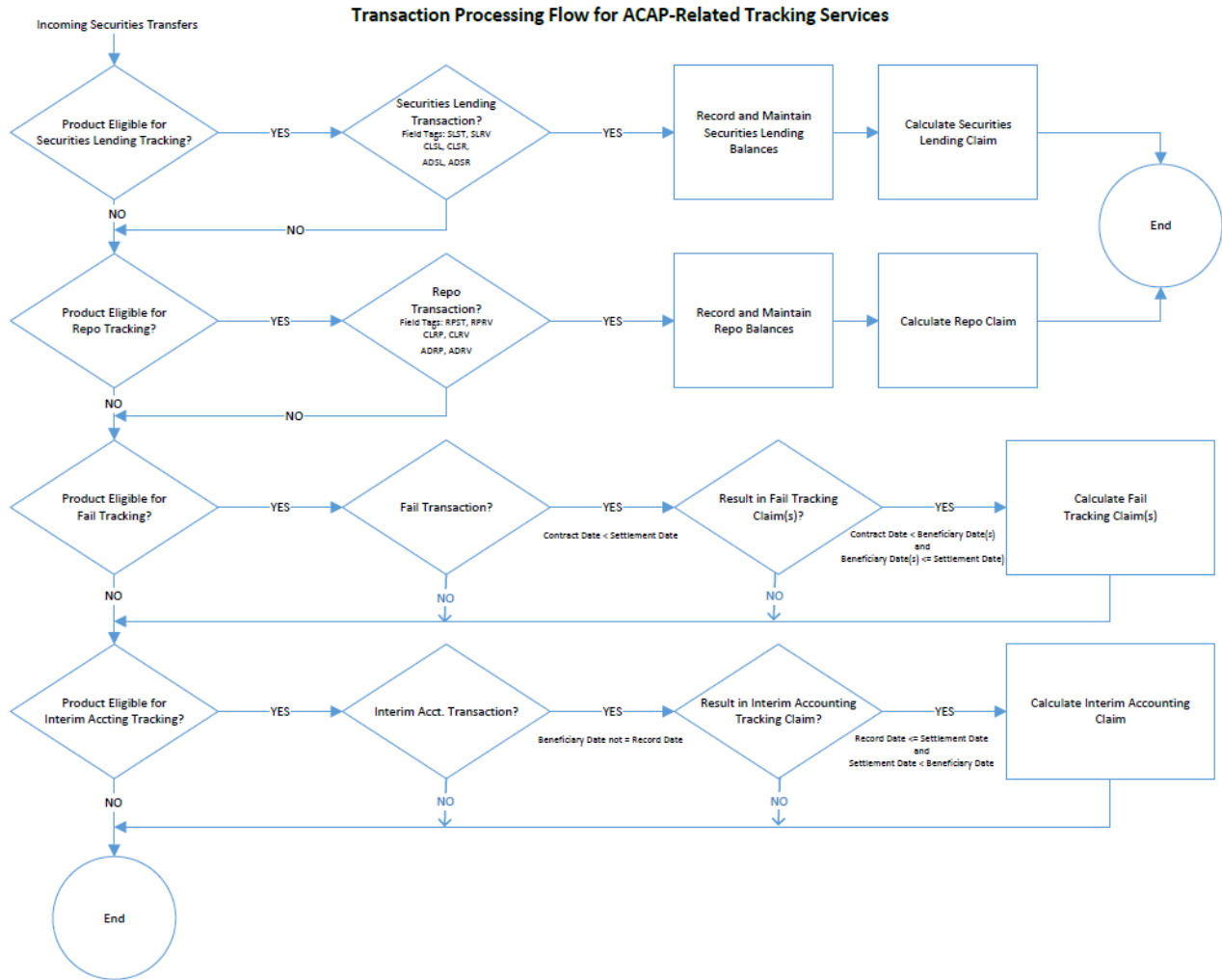
## Section VII. Definitions

- **Agency MBS:** A mortgage-backed security (MBS) issued or guaranteed by a government agency or government-sponsored enterprise over the Service.
- **Beneficiary Date:** Each date on which an interest-accrual period for a security ends.
- **Business Day:** A business day is a day that the Service is open for business. [See Fedwire Securities Service Business Day and Operating Hours at FRBservice.org.](#)
- **Claim:** The adjustment amount that is to be debited from one participant's master account (or the master account of the designated correspondent) and credited to another participant's master account (or the master account of the designated correspondent) as the result of fail tracking, interim accounting tracking, repo tracking, or securities lending tracking services.
- **Contra:** Contra means, with respect to a given participant, the other participant affected by Repo Tracking or Securities Lending Tracking.
- **Non-Treasury Debt Security:** A marketable non-MBS issued by a governmental agency (other than the U.S. Department of the Treasury), government-sponsored enterprise, or international organization over the Service.
- **Payment Date:** A date established by the issuer of the security on which payments of principal and/or interest are to be made with respect to the security.
- **Repo Balance:** The Repo-In Balance or Repo-Out Balance of a participant.
- **Repo-In Balance:** The record created by the Service application for a participant that reflects the par value of a security subject to repo tracking received by that participant from a Contra but not yet returned to that Contra.
- **Repo-Out Balance:** The record created by the Service application for a participant that reflects the par value of a security subject to repo tracking sent by that participant to a Contra but not yet returned by that Contra.
- **Record Date:** The date established by the issuer of the security on which the participant entitled to be paid principal and/or interest with respect to that security is identified.
- **Record-Date Holder:** A participant in whose securities account a particular security is held on its Record Date.
- **Securities-Borrowed Balance:** The record created by the Service application for a participant that reflects the par value of a security subject to securities lending tracking received by that participant from a Contra but not yet returned to that Contra.

- **Securities Lending Balance:** The Securities-Borrowed Balance or Securities-Lent Balance of a participant.
- **Securities-Lent Balance:** The record created by the Service application for a participant that reflects the par value of a security subject to securities lending tracking sent by that participant to the Contra but not yet returned by that Contra.
- **Settlement Date:** The date on which the Reserve Banks settle a securities transfer.
- **Treasury Security:** A marketable security issued by the U.S. Department of the Treasury over the Service.



# Attachment I – Processing Flow for Messages with Multiple ACAP Field Tags



## Attachment II – Examples of ACAP Tracking Scenarios

### Fail Tracking

**Example 1: Agency MBS**

**Transaction Details**

Sender	Bank W/DEALER
Receiver	Bank X/INV
Contract Date	3/15
Settlement Date	3/20
PAR	\$100,000
CUSIP	CUSIP A
Interest Payment Frequency	Monthly

**CUSIP A**

Record Date	1 <sup>st</sup> of each month
Beneficiary Date	1 <sup>st</sup> of each month
Payment Date	15 <sup>st</sup> of each month

**Timeline**

3/15/yyyy	3/20/yyyy	4/1/yyyy	4/15/yyyy
Contract Date	Settlement Date	Record Date Beneficiary Date	Payment Date

**Assumptions:** 1) This is not a repo or securities lending transaction. 2) CUSIP A is eligible for fail tracking.

Is this a fail transaction (Contract Date < Settlement Date)? Yes

Is the Contract Date < Beneficiary Date and Beneficiary Date <= Settlement Date? No

**Result:** This transaction will result in no claims.

**Example 2: Agency MBS**

**Transaction Details**

Sender	Bank Y/General
Receiver	Bank Z/Trust
Contract Date	3/15
Settlement Date	4/4
PAR	\$200,000
CUSIP	CUSIP B
Interest Payment Frequency	Monthly

**CUSIP B**

Record Date	1 <sup>st</sup> of each month
Beneficiary Date	1 <sup>st</sup> of each month
Payment Date	15 <sup>st</sup> of each month

**Timeline**

3/15/yyyy	4/1/yyyy	4/4/yyyy	4/15/yyyy
Contract Date	Record Date Beneficiary Date	Settlement Date	Payment Date

**Assumptions:** 1) This is not a repo or securities lending transaction. 2) CUSIP B is eligible for fail tracking.

Is this a fail transaction (Contract Date < Settlement Date)? Yes

Is the Contract Date < Beneficiary Date and Beneficiary Date <= Settlement Date? Yes

➤ Create fail tracking claims? Yes

When will the claim adjustment be made?

• Is Payment Date < Settlement Date? No

**Result:** The claim adjustment will be made on the Payment Date of 4/15/yyyy.

**Example 3: Agency MBS****Transaction Details**

Sender	Bank X/Dealer
Receiver	Bank Z/Dealer
Contract Date	3/15
Settlement Date	4/20
PAR	\$300,000
CUSIP	CUSIP C
Interest Payment Frequency	Monthly

**CUSIP C**

Record Date	1 <sup>st</sup> of each month
Beneficiary Date	1 <sup>st</sup> of each month
Payment Date	15 <sup>st</sup> of each month

**Timeline**

3/15/yyyy	4/1/yyyy	4/15/yyyy	4/20/yyyy
Contract Date	Record Date Beneficiary Date	Payment Date	Settlement Date

**Assumptions:** 1) This is not a repo or securities lending transaction. 2) CUSIP C is eligible for fail tracking.

Is this a fail transaction (Contract Date < Settlement Date)? Yes

Is the Contract Date < Beneficiary Date and Beneficiary Date <= Settlement Date? Yes

➤ Create fail tracking claims? Yes

When will the claim adjustment be made?

• Is Payment Date < Settlement Date? Yes

**Result:** The claim adjustment will be made on 4/21/yyyy (or the next business day following the Settlement Date).

**Example 4: Agency MBS**

**Transaction Details**

Sender	Bank X/Dealer
Receiver	Bank Z/Dealer
Contract Date	3/15/yyyy
Settlement Date	5/9/yyyy
PAR	\$400,000
CUSIP	CUSIP D
Interest Payment Frequency	Monthly

**CUSIP D**

Record Date	1 <sup>st</sup> of each month
Beneficiary Date	1 <sup>st</sup> of each month
Payment Date	15 <sup>st</sup> of each month

**Timeline**

3/15/yyyy	4/1/yyyy	4/15/yyyy	5/1/yyyy	5/9/yyyy	5/15/yyyy
Contract Date	Record Date Beneficiary Date	Payment Date	Record Date Beneficiary Date	Settlement Date	Payment Date

**Assumptions:** 1) This is not a repo or securities lending transaction. 2) CUSIP D is eligible for fail tracking.

Is this a fail transaction (Contract Date < Settlement Date)? Yes

Is the Contract Date < Beneficiary Date and Beneficiary Date <= Settlement Date? Yes, for both Beneficiary Dates.

- Create fail tracking claims? Yes
  - When will the claim adjustment be made for the Beneficiary Date 4/1/yyyy?
    - Is Payment Date 4/15/yyyy < Settlement Date 5/9/yyyy? Yes
  - When will the claim adjustment be made for the Beneficiary Date 5/1/yyyy?
    - Is Payment Date 5/15/yyyy < Settlement Date 5/9/yyyy? No

**Result:** This transaction will result in two claims. The claim adjustment for Beneficiary Date 4/1 /yyyy will be made on 5/10/yyyy (or the next business day following the Settlement Date), and the adjustment for Beneficiary Date 5/1/yyyy will be made on the Payment Date of 5/15/yyyy.

**Example 5: Treasury Security**

**Transaction Details**

Sender	Bank W/DEALER
Receiver	Bank X/INV
Contract Date	3/15/yyyy
Settlement Date	3/20/yyyy
PAR	\$100,000
CUSIP	CUSIP E
Interest Payment Frequency	Semiannual (April, October)

**CUSIP E**

Record Date	15 <sup>th</sup> of April, October
Beneficiary Date	15 <sup>th</sup> of April, October
Payment Date	15 <sup>th</sup> of April, October

**Timeline**

4/15/(yyyy – 1)	10/15/(yyyy – 1)	3/15/yyyy	3/20/yyyy
Record Date Beneficiary Date Payment Date	Record Date Beneficiary Date Payment Date	Contract Date	Settlement Date

**Assumptions:** 1) This is not a repo or securities lending transaction. 2) CUSIP E is eligible for fail tracking.

Is this a fail transaction (Contract Date < Settlement Date)? Yes

What are the two most recent Beneficiary Dates? 10/15/(yyyy – 1) and (4/15/yyyy – 1)

Is the Contract Date 3/15/yyyy < Beneficiary Date 10/15/(yyyy – 1) and is Beneficiary Date 10/15/(yyyy – 1) <= Settlement Date 3/20/yyyy? No

- Create fail tracking claims? No  
 No claim adjustment will be made for the 10/15/(yyyy – 1) Beneficiary Date.

Is the Contract Date 3/15/yyyy < Beneficiary Date 4/15/(yyyy – 1) and is Beneficiary Date 4/15/(yyyy – 1) <= Settlement Date 3/20/yyyy? No

- Create fail tracking claims? No  
 No claim adjustment will be made for the 4/15/(yyyy – 1) Beneficiary Date.

**Result:** This transaction will not result in any claims.

**Example 6: Treasury Security**

**Transaction Details**

Sender	Bank Y/General
Receiver	Bank Z/Trust
Contract Date	3/15/yyyy
Settlement Date	4/20/yyyy
PAR	\$200,000
CUSIP	CUSIP F
Interest Payment Frequency	Semiannual (April, October)

**CUSIP F**

Record Date	15 <sup>th</sup> of April, October
Beneficiary Date	15 <sup>th</sup> of April, October
Payment Date	15 <sup>th</sup> of April, October

**Timeline**

10/15/(yyyy – 1)	3/15/yyyy	4/15/yyyy	4/20/yyyy
Record Date Beneficiary Date Payment Date	Contract Date	Record Date Beneficiary Date Payment Date	Settlement Date

**Assumptions:** 1) This is not a repo or securities lending transaction. 2) CUSIP F is eligible for fail tracking.

Is this a fail transaction (Contract Date < Settlement Date)? Yes

What are the two most recent Beneficiary Dates? 4/15/yyyy and 10/15/(yyyy – 1)

Is the Contract Date 3/15/yyyy < Beneficiary Date 4/15/yyyy and Beneficiary Date 4/15/yyyy <= Settlement Date 4/20/yyyy? Yes

- Create fail claims? Yes
  - When will the claim adjustment be made for Beneficiary Date 4/15/yyyy?
    - Is Payment Date 4/15/yyyy < Settlement Date 4/20/yyyy? Yes

Is the Contract Date 3/15/yyyy < Beneficiary Date 10/15/(yyyy – 1) and Beneficiary Date 10/15/(yyyy – 1) <= Settlement Date 4/20/yyyy? No

- Create fail claims? No
  - No claim adjustment will be made for the 10/15/(yyyy – 1) Beneficiary Date.

**Result:** This transaction will result in one claim for Beneficiary Date 4/15/yyyy and the adjustment will be made on 4/21/yyyy (or the next business day following the Settlement Date).

**Example 7: Non-Treasury Debt Security**

**Transaction Details**

Sender	Bank Y/Dealer
Receiver	Bank X/Dealer
Contract Date	3/5/yyyy
Settlement Date	8/15/yyyy
PAR	\$300,000
CUSIP	CUSIP G
Interest Payment Frequency	Quarterly (January, April, July, October)

**CUSIP G**

Record Date	10 <sup>th</sup> of January, April, July, October
Beneficiary Date	10 <sup>th</sup> of January, April, July, October
Payment Date	10 <sup>th</sup> of January, April, July, October

**Timeline**

1/10/yyyy	3/5/yyyy	4/10/yyyy	7/10/yyyy	8/15/yyyy
Record Date		Record Date	Record Date	
Beneficiary Date	Contract Date	Beneficiary Date	Beneficiary Date	Settlement Date
Payment Date		Payment Date	Payment Date	

**Assumptions:** 1) This is not a repo or securities lending transaction. 2) CUSIP G is eligible for fail tracking.

Is this a fail transaction (Contract Date < Settlement Date)? Yes

What are the three most recent Beneficiary Dates? 7/10/yyyy, 4/10/yyyy, and 1/10/yyyy.

Is the Contract Date 3/5/yyyy < Beneficiary Date 7/10/yyyy and Beneficiary Date 7/10/yyyy <= Settlement Date 8/15/yyyy? Yes

- Create fail claims? Yes
- When will the claim adjustment be made for Beneficiary Date 7/10/yyyy?
  - Is Payment Date 7/10/yyyy < Settlement Date 8/15/yyyy? Yes

Is the Contract Date 3/5/yyyy < Beneficiary Date 4/10/yyyy and Beneficiary Date 4/10/yyyy <= Settlement Date 8/15/yyyy? Yes

- Create fail claims? Yes
- When will the claim adjustment be made for Beneficiary Date 4/10/yyyy?
  - Is Payment Date 4/10/yyyy < Settlement Date 8/15/yyyy? Yes

Is the Contract Date 3/5/yyyy < Beneficiary Date 1/10/yyyy and Beneficiary Date 1/10/yyyy <= Settlement Date 8/15/yyyy? No

- Create fail claims? No
- No claim adjustment will be made for the 1/10/yyyy Beneficiary Date.

**Result:** This transaction will result in two claims (one for Beneficiary Date 7/10/yyyy and the other for Beneficiary Date 4/10/yyyy). They both will be made on 8/16/yyyy (or the next business day following the Settlement Date).



Interim Accounting Tracking**Example 1:****Transaction Details**

Sender	Bank X/1020
Receiver	Bank Y/1030
Settlement Date	12/17
PAR	\$200,000
CUSIP	CUSIP A

**CUSIP A**

Record Date	12/1
Beneficiary Date	12/15
Payment Date	12/15

**Timeline**

12/1	12/15	12/17
Record Date	Beneficiary Date Payment Date	Settlement Date

**Assumptions:** 1) This is not a repo or securities lending transaction. 2) CUSIP A is eligible for interim accounting tracking.

Is this an Interim Accounting transaction?

- Is the Record Date (12/1)  $\neq$  Beneficiary Date (12/15)? Yes

Does this transaction result in a claim?

- Is the Record Date (12/1)  $\leq$  Settlement Date (12/17)? Yes

**And**

- Is the Settlement Date (12/17)  $<$  Beneficiary Date (12/15)? No

**Result:** This transaction will not result in a claim.

**Example 2:****Transaction Details**

Sender	Bank X/1020
Receiver	Bank Y/1030
Settlement Date	12/7
PAR	\$75,000
CUSIP	CUSIP B

**CUSIP B**

Record Date	12/1
Beneficiary Date	12/15
Payment Date	12/15

**Timeline**

12/1	12/7	12/15
Record Date	Settlement Date	Beneficiary Date Payment Date

**Assumptions:** 1) This is not a repo or securities lending transaction. 2) CUSIP B is eligible for interim accounting tracking.

Is this an Interim Accounting transaction?

- Is the Record Date (12/1)  $\neq$  Beneficiary Date (12/15)? Yes

Does this transaction result in a claim?

- Is the Record Date (12/1)  $\leq$  Settlement Date (12/7)? Yes

**And**

- Is the Settlement Date (12/7)  $<$  Beneficiary Date (12/15)? Yes

**Result:** This transaction will result in a claim that will be made on the Payment Date of 12/15.

Repo Balances Record Keeping**Business Date: 1/29****Example 1:****Opening Repo Balances on 1/29****Bank X/1010**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
	0	0	0	0	0	0	

**Bank Y/1050**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
	0	0	0	0	0	0	

**Bank Z/1030**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
	0	0	0	0	0	0	

**Transactions**

Transaction	a	b	c
Sender	Bank X/1010	Bank Z/1030	Bank Y/1050
Receiver	Bank Y/1050	Bank X/1010	Bank X/1010
PAR	\$50,000	\$40,000	\$20,000
CUSIP	CUSIP A	CUSIP B	CUSIP A
Repo Tracking Identifier	RPST (repo start)	RPST	RPRV (repo start reversal)

***CUSIP A & CUSIP B: Record Date is the 1<sup>st</sup> of each month, Payment Date is the 15<sup>th</sup> of each month*****Repo Balances after processing the above transactions on 1/29****Bank X/1010**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP A	0	50,000 (a)	20,000 (c)	0	0	0	Bank Y/1050
CUSIP B	0	0	0	0	40,000 (b)	0	Bank Z/1030

**Bank Y/1050**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP A	0	0	0	0	50,000 (a)	20,000 (c)	Bank X/1010

**Bank Z/1030**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP B	0	40,000 (b)	0	0	0	0	Bank X/1010

**Business Date: 1/30****Example 2: (Build upon results from the prior Business Date 1/29)****Opening Repo Balances on 1/30****Bank X/1010**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP A	30,000	0	0	0	0	0	Bank Y/1050
CUSIP B	0	0	0	40,000	0	0	Bank Z/1030

**Bank Y/1050**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP A	0	0	0	30,000	0	0	Bank X/1010

**Bank Z/1030**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP B	40,000	0	0	0	0	0	Bank X/1010

**Transactions**

Transaction	a	b
Sender	Bank X/1010	Bank Y/1050
Receiver	Bank Z/1030	Bank X/1010
PAR	\$50,000	\$15,000
CUSIP	CUSIP B	CUSIP A
Repo Tracking Identifier	RPST (repo start)	ADRV (repo balance only adjustment reversal – decrease repo balances)

**Repo Balances after processing the above transactions on 1/30****Bank X/1010**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP A	30,000	0	15,000 (b)	0	0	0	Bank Y/1050
CUSIP B	0	50,000 (a)	0	40,000	0	0	Bank Z/1030

**Bank Y/1050**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP A	0	0	0	30,000	0	15,000 (b)	Bank X/1010

**Bank Z/1030**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP B	40,000	0	0	0	50,000 (a)	0	Bank X/1010

Business Date: 1/31

**Example 3: (Build upon results from the prior Business Date 1/30)****Opening Repo Balances on 1/31****Bank X/1010**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP A	15,000	0	0	0	0	0	Bank Y/1050
CUSIP B	50,000	0	0	40,000	0	0	Bank Z/1030

**Bank Y/1050**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP A	0	0	0	15,000	0	0	Bank X/1010

**Bank Z/1030**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP B	40,000	0	0	50,000	0	0	Bank X/1010

**Transaction**

Transaction	a
Sender	Bank X/1010
Receiver	Bank Z/1030
PAR	\$40,000
CUSIP	CUSIP B
Repo Tracking Identifier	CLRP (repo close)

**Repo Balances after processing the above transaction on 1/31****Bank X/1010**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP A	15,000	0	0	0	0	0	Bank Y/1050
CUSIP B	50,000	0	0	40,000	0	40,000 (a)	Bank Z/1030

**Bank Y/1050**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP A	0	0	0	15,000	0	0	Bank X/1010

**Bank Z/1030**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP B	40,000	0	40,000 (a)	50,000	0	0	Bank X/1010

Business Date: 1/31

**Example 3: (Continued)****Record Date Repo Balances as of Close of Business on 1/31**

After closing the Service on 1/31, the Service identified that Bank X/1010 account has positive Repo-Out Balances with both Bank Y/1050 and Bank Z/1030 account. These are Bank X/1010 account's Repo-Out Balances for the Record Date of 2/1 and will be used to calculate Claims associated with the P&I payments for the Payment Date of 2/15 between Bank X and the Contras.

**Bank X/1010**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP A	15,000	0	0	0	0	0	Bank Y/1050
CUSIP B	50,000	0	0	0	0	0	Bank Z/1030

**Bank Y/1050**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP A	0	0	0	15,000	0	0	Bank X/1010

**Bank Z/1030**

CUSIP	Opening Repo-Out Balance	Repo-Out Increase	Repo-Out Decrease	Opening Repo-In Balance	Repo-In Increase	Repo-In Decrease	Contra
CUSIP B	0	0		50,000	0	0	Bank X/1010

**Result:** On the adjustment date of 2/15, the following claim adjustments will be made to Bank X, Bank Y, and Bank Z via claim adjustment messages over the Service following settlement of the associated P&I payments.

- Bank X/1010 repo tracking claim adjustments:
  - 1) A credit adjustment will be made corresponding to the Repo-Out Balance of 15,000 for CUSIP A with Bank Y/1050 account
  - 2) A credit adjustment will be made corresponding to the Repo-Out Balance of 50,000 for CUSIP B with Bank Z/1030 account
- Bank Y/1050 repo tracking claim adjustments:
  - 1) A debit adjustment will be made corresponding to the Repo-In Balance of 15,000 for CUSIP A with Bank X/1010 account
- Bank Z/1030 repo tracking claim adjustments:
  - 1) A debit adjustment will be made corresponding to the Repo-In Balance of 50,000 for CUSIP B with Bank X/1010 account

Securities Lending Balances Record Keeping**Business Date: 1/29****Example 1:****Opening Securities Lending Balances on 1/29****Bank X/1010**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
	0	0	0	0	0	0	

**Bank Y/1050**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
	0	0	0	0	0	0	

**Bank Z/1030**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
	0	0	0	0	0	0	

**Transactions**

Transaction	a	b	c
Sender	Bank X/1010	Bank Z/1030	Bank Y/1050
Receiver	Bank Y/1050	Bank X/1010	Bank X/1010
PAR	\$50,000	\$40,000	\$20,000
CUSIP	CUSIP A	CUSIP B	CUSIP A
Securities Lending Tracking Identifier	SLST (securities lending start)	SLST	SLRV (securities lending start reversal)

**CUSIP A & CUSIP B: Record Date is the 1<sup>st</sup> of each month, Payment Date is the 15<sup>th</sup> of each month****Securities Lending Balances after processing the above transactions on 1/29****Bank X/1010**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP A	0	50,000 (a)	20,000 (c)	0	0	0	Bank Y/1050
CUSIP B	0	0	0	0	40,000 (b)	0	Bank Z/1030

**Bank Y/1050**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP A	0	0	0	0	50,000 (a)	20,000 (c)	Bank X/1010

**Bank Z/1030**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP B	0	40,000 (b)	0	0		0	Bank X/1010

Business Date: 1/30

Example 2: (Build upon results from the prior Business Date 1/29)

**Opening Securities Lending Balances on 1/30****Bank X/1010**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP A	30,000	0	0	0	0	0	Bank Y/1050
CUSIP B	0	0	0	40,000	0	0	Bank Z/1030

**Bank Y/1050**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP A	0	0	0	30,000	0	0	Bank X/1010

**Bank Z/1030**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP B	40,000	0	0	0	0	0	Bank X/1010

**Transactions**

Transaction	a	b
Sender	Bank X/1010	Bank Y/1050
Receiver	Bank Z/1030	Bank X/1010
PAR	\$50,000	\$15,000
CUSIP	CUSIP B	CUSIP A
Securities Lending Tracking Identifier	SLST (securities lending start)	ADSR (securities lending balance only adjustment reversal – decrease securities lending balances)

**Securities Lending Balances after processing the above transactions on 1/30****Bank X/1010**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP A	30,000	0	15,000 (b)	0	0	0	Bank Y/1050
CUSIP B	0	50,000 (a)	0	40,000	0	0	Bank Z/1030

**Bank Y/1050**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP A	0	0	0	30,000	0	15,000 (b)	Bank X/1010

**Bank Z/1030**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP B	40,000	0	0	0	50,000 (a)	0	Bank X/1010



Business Date: 1/31

Example 3: (Build upon results from the prior Business Date 1/30)

**Opening Securities Lending Balances on 1/31****Bank X/1010**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP A	15,000	0	0	0	0	0	Bank Y/1050
CUSIP B	50,000	0	0	40,000	0	0	Bank Z/1030

**Bank Y/1050**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP A	0	0	0	15,000	0	0	Bank X/1010

**Bank Z/1030**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP B	40,000	0	0	50,000	0	0	Bank X/1010

**Transaction**

Transaction	a
Sender	Bank X/1010
Receiver	Bank Z/1030
PAR	\$30,000
CUSIP	CUSIP B
Securities Lending Tracking Identifier	CLSL (securities lending close)

**Securities Lending Balances after processing the above transaction on 1/31****Bank X/1010**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP A	15,000	0	0	0	0	0	Bank Y/1050
CUSIP B	50,000	0	0	40,000	0	30,000 (a)	Bank Z/1030

**Bank Y/1050**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP A	0	0	0	15,000	0	0	Bank X/1010

**Bank Z/1030**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP B	40,000	0	30,000 (a)	50,000	0	0	Bank X/1010

Business Date: 1/31

**Example 3: (Continued)****Record Date Securities Lending Balances as of Close of Business on 1/31**

After closing the Service on 1/31, the Service identified that Bank X/1010 account has positive Securities-Lent Balances with both Bank Y/1050 and Bank Z/1030 account. These are Bank X/1010 account's Securities-Lent Balances for the Record Date of 2/1 and will be used to calculate Claims associated with the P&I payments for the Payment Date of 2/15 between Bank X and the Contras. In addition, Bank Z/1030 account also has a positive Securities-Lent Balance with X/1010 account. The Securities-Lent Balance for the Record Date of 2/1 will be used to calculate the Claim associated with the P&I payment for the Payment Date of 2/15 between Bank Z/1030 and the Contra.

**Bank X/1010**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP A	15,000	0	0	0	0	0	Bank Y/1050
CUSIP B	50,000	0	0	10,000	0	0	Bank Z/1030

**Bank Y/1050**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP A	0	0	0	15,000	0	0	Bank X/1010

**Bank Z/1030**

CUSIP	Opening Securities-Lent Balance	Securities-Lent Increase	Securities-Lent Decrease	Opening Securities-Borrowed Balance	Securities-Borrowed Increase	Securities-Borrowed Decrease	Contra
CUSIP B	10,000	0		50,000	0	0	Bank X/1010

**Result:** On the adjustment date of 2/15, the following claim adjustments will be made to Bank X, Bank Y, and Bank Z via claim adjustment messages over the Service following settlement of the associated P&I payments.

- Bank X/1010 securities lending tracking claim adjustments:
  - 1) A credit adjustment will be made corresponding to the Securities-Lent Balance of 15,000 for CUSIP A with Bank Y/1050
  - 2) A credit adjustment will be made corresponding to the Securities-Lent Balance of 50,000 for CUSIP B with Bank Z/1030
  - 3) A debit adjustment will be made corresponding to the Securities-Borrowed Balance of 10,000 for CUSIP B with Bank Z/1030
- Bank Y/1050 securities lending tracking claim adjustments:
  - 1) A debit adjustment will be made corresponding to the Securities-Borrowed Balance of 15,000 for CUSIP A with Bank X/1010
- Bank Z/1030 securities lending tracking claim adjustments:
  - 1) A credit adjustment will be made corresponding to the Securities-Lent Balance of 10,000 for CUSIP B with Bank X/1010
  - 2) A debit adjustment will be made corresponding to the Securities-Borrowed Balance of 50,000 for CUSIP B with Bank X/1010

## Attachment III – Sample Claim Adjustment Messages

**Examples in this attachment are for illustration purposes only. Participants should refer to the FAIM specifications for coding changes to their Fedwire Securities Service interface applications.**

### Fail Tracking

#### Claim Adjustment Debit Message:

```

mode          status
TEST         BA INCOMING MSG
rcvr         typ          ref-input-key
021052367    8908        0501B1Q9200C005786
sndr                    ref#      amt
021051753                    3382    $8,071.36      TEST DATA

FRB ACAP FAIL      /          /

TEST BANK 1        /1020          /GENERAL
FAIL RD:05/01/19 BD:05/01/19 PD:05/25/19 FNDR:021038831 CD:04/30/19 SD:05/01/19
PAR AMT:          $1,000,000.00 CP:021052587/1020/1020
3136B4MJ4 FNRM CL020PB R19F020      $0.00          1020*          11:03
  imad                    urc          omad
0528 QMGBI005 043382 08301103 BAC3          0528 B1Q9055R 007152 08301103 BAC3

```

#### Claim Adjustment Credit Message:

```

mode          status
TEST         BA INCOMING MSG
rcvr         typ          ref-input-key
021052587    8909        0501B1Q9200C005786
sndr                    ref#      amt
021051753                    9836    $8,071.36      TEST DATA

FRB ACAP FAIL      /          /

TEST BANK 2        /1020          /GENERAL
FAIL RD:05/01/19 BD:05/01/19 PD:05/25/19 FNDR:021038831 CD:04/30/19 SD:05/01/19
PAR AMT:          $1,000,000.00 CP:021052367/1020/RJFI
3136B4MJ4 FNRM CL020PB R19F020      $0.00          1020*          11:10
  imad                    urc          omad
0528 QMGBI005 049836 08301110 BAC3          0528 QMGBAP31 080412 08301110 BAC3

```

Interim Accounting TrackingClaim Adjustment Debit Message:

	mode		status		
	TEST		BA INCOMING MSG		
rcvr	typ		ref-input-key		
021052367	8908		0517B1Q8666C002117		
sndr		ref#	amt		
021051957		2841	\$212.35		TEST DATA
FRB ACAP INTERIM / /					
TEST BANK 1 /1020 /GENERAL					
INTRM RD:05/01/19 BD:05/25/19 PD:05/25/19 FNDR:021038831 CD:05/17/19 SD:05/17/19					
PAR AMT: \$1,100,000.00 CP:021052587/1020/RJFI					
31358LLQ7 FNRA CL05F RT1992-05 \$0.00 1020* 11:03					
imad urc omad					
0528 QMGBI005 042841 08301103 BAC3 0528 B1Q8000R 000751 08301103 BAC3					

Claim Adjustment Credit Message:

	mode		status		
	TEST		BA INCOMING MSG		
rcvr	typ		ref-input-key		
021052587	8909		0517B1Q8666C002117		
sndr		ref#	amt		
021051957		8792	\$212.35		TEST DATA
FRB ACAP INTERIM / /					
TEST BANK 2 /1020 /GENERAL					
INTRM RD:05/01/19 BD:05/25/19 PD:05/25/19 FNDR:021038831 CD:05/17/19 SD:05/17/19					
PAR AMT: \$1,100,000.00 CP:021052367/1020/CUST					
31358LLQ7 FNRA CL05F RT1992-05 \$0.00 1020* 11:09					
imad urc omad					
0528 QMGBI005 048792 08301109 BAC3 0528 B1Q9000R 008382 08301109 BAC3					

Repo TrackingClaim Adjustment Debit Message:

	mode		status		
	TEST		BA INCOMING MSG		
rcvr	typ		ref-input-key		
021052367	8908				
sndr		ref#	amt		
021051944		7157	\$20,627.14	TEST DATA	
FRB ACAP REPO	/		/		
TEST BANK 1	/A996		/		
REPO RD:05/01/19	BD:05/01/19	PD:05/25/19	FNDR:021038831		
PAR AMT:	\$1,500,000.00	CP:021052587/1030			
3138EQX98 FNMS	03.000 CTAL7903	\$0.00	A996*		11:07
imad		urc	omad		
0528 QMGBI006	047157 08301107 BAC3		0528 QMGBAP31	078972 08301107 BAC3	

Claim Adjustment Credit Message:

	mode		status		
	TEST		BA INCOMING MSG		
rcvr	typ		ref-input-key		
021052587	8909				
sndr		ref#	amt		
021051944		6481	\$20,627.14	TEST DATA	
FRB ACAP REPO	/		/		
TEST BANK 2	/1030		/		
REPO RD:05/01/19	BD:05/01/19	PD:05/25/19	FNDR:021038831		
PAR AMT:	\$1,500,000.00	CP:021052367/A996			
3138EQX98 FNMS	03.000 CTAL7903	\$0.00	1030*		11:17
imad		urc	omad		
0528 QMGBI006	056481 08301117 BAC3		0528 QMGBAP31	083588 08301117 BAC3	

Securities Lending TrackingClaim Adjustment Debit Message:

	mode		status		
	TEST		BA INCOMING MSG		
rcvr	typ		ref-input-key		
021052590	8908				
sndr		ref#	amt		
021053890		7510	\$37.50	TEST DATA	
FRB ACAP SECLND	/		/		
TEST BANK 3	/		/RSPD:021052367/1020		
SECLN RD:05/25/19		BD:05/25/19	PD:05/25/19	FNDR:026590109	
PAR AMT:		\$3,000.00	CP:02152587/1020		
459058DX8	2.50	WBGB	11/25/24	\$0.00	* 10:40
imad			urc	omad	
0528	QMGBI005	007510	08281040	BAC3	0528 A1B7200C 000025 08281040 BAC3

Claim Adjustment Credit Message:

	mode		status		
	TEST		BA INCOMING MSG		
rcvr	typ		ref-input-key		
021052587	8909				
sndr		ref#	amt		
021053890		1308	\$37.50	TEST DATA	
FRB ACAP SECLND	/		/		
TEST BANK 2	/1020		/		
SECLN RD:05/25/19		BD:05/25/19	PD:05/25/19	FNDR:026590109	
PAR AMT:		\$3,000.00	CP:021052367/1020		
459058DX8	2.50	WBGB	11/25/24	\$0.00	1020* 10:47
imad			urc	omad	
0528	QMGBI005	011308	08281047	BAC3	0528 B1Q9000R 001015 08281047 BAC3

### Attachment IV – ACAP-Related Sample Reports

Examples in this attachment are for illustration purposes only. Participants should refer to the FAIM specifications for coding changes to their Fedwire Securities Service interface applications.

#### Adjustment Notifications

```

0PAGE      1  05/27/19  11:58:27 BE    ADJUSTMENT NOTIFICATION-FAIL
1
ZTEST BANK 2
ZBANK ADDRESS LINE 1
ZBANK ADDRESS LINE 2
ZBANK ADDRESS LINE 3
Z
2DI:0210-5258-7          ACCT: 1020  GENERAL
Z
3ADJUSTMENT DT:05/28/2019
Z
APAY DT:    05/25/19 RECD DT:05/01/19 FUNDER:  021038831  FNMBS
ZDETAILS
4  SNDR:021052367/RJFI          RCVR:021052587/1020
Z      CUSIP      DESCRIPTION          REC DT          BNF DT
5      3136B4MJ4  FNRM CL020PB R19F020      05/01/2019      05/01/2019
6  PAR AMT:          $1,000,000.00      ADJ AMT:          $8,071.36 CR
Z
7          INT:002.291666667          $2,291.67
7          PPD:0.0057796900          $5,779.69
7          BV: 1.0000000000          $1,000,000.00
Z
8  STL DT:05/01/2019      CNTRT DT:04/30/2019      IMAD: 0501B1Q9200C005786
Z
9  **TOTALS:  CR COUNT:          1          AMT:          $8,071.36
Z
B TOTAL ADJ DR COUNT:          0          AMT:          $0.00
B TOTAL ADJ CR COUNT:          1          AMT:          $8,071.36
C TOTAL ADJ COUNT:          1          NET ADJ AMT:          $8,071.36 CR
Z
    
```

0PAGE 1 05/27/19 11:58:57 BE ADJUSTMENT NOTIFICATION-INTERIM ACCTG  
 1 TEST DEV  
 ZTEST BANK 1  
 ZBANK ADDRESS LINE 1  
 ZBANK ADDRESS LINE 2  
 ZBANK ADDRESS LINE 3  
 Z  
 2DI:0210-5236-7 ACCT: 1020 GENERAL  
 Z  
 3ADJUSTMENT DT:05/28/2019  
 Z  
 APAY DT: 05/25/19 RECD DT:05/01/19 FUNDER: 021038831 FNMBS  
 ZDETAILS  
 4 SNDR:021052367/CUST RCVR:021052587/RJFI  
 Z CUSIP DESCRIPTION REC DT BNF DT  
 5 31358LLQ7 FNRA CL05F RT1992-05 05/01/2019 05/25/2019  
 6 PAR AMT: \$1,100,000.00 ADJ AMT: \$212.35 DR  
 Z  
 7 INT:002.066666667 \$11.03  
 7 PPD:0.0001830200 \$201.32  
 7 BV: 0.0048514900 \$5,336.64  
 Z  
 8 STL DT:05/17/2019 CNTRT DT:05/17/2019 IMAD: 0517B1Q8666C002117  
 Z  
 9 \*\*TOTALS: DR COUNT: 1 AMT: \$212.35  
 Z  
 B TOTAL ADJ DR COUNT: 1 AMT: \$212.35  
 B TOTAL ADJ CR COUNT: 0 AMT: \$0.00  
 C TOTAL ADJ COUNT: 1 NET ADJ AMT: \$212.35 DR  
 Z



0PAGE 1 05/27/19 11:59:32 BE ADJUSTMENT NOTIFICATION-REPO  
 1 TEST DEV

ZTEST BANK 1  
 ZBANK ADDRESS LINE 1  
 ZBANK ADDRESS LINE 2  
 ZBANK ADDRESS LINE 3

Z  
 2DI:0210-5236-7 ACCT: A996 \*CITY/PROVIDENCE HA

Z  
 3ADJUSTMENT DT:05/28/2019

Z  
 APAY DT: 05/25/19 RECD DT:05/01/19 FUNDER: 021038831 FNMBS

ZDETAILS

4 RP IN:021052367/A996 RP OUT:021052587/1030

Z	CUSIP	DESCRIPTION	REC DT	BNF DT
5	3138EQX98	FNMS 03.000 CTAL7903	05/01/2019	05/01/2019
6	PAR AMT:	\$1,500,000.00	ADJ AMT:	\$20,627.14 DR
7		INT:002.500000000		\$1,821.59
7		PPD:0.0125370300		\$18,805.55
7		BV: 0.4857569900		\$728,635.49

Z  
 Z  
 9 \*\*TOTALS: DR COUNT: 1 AMT: \$20,627.14

Z  
 B TOTAL ADJ DR COUNT: 1 AMT: \$20,627.14

B TOTAL ADJ CR COUNT: 0 AMT: \$0.00

C TOTAL ADJ COUNT: 1 NET ADJ AMT: \$20,627.14 DR

Z

0PAGE 1 05/27/19 12:00:10 BE ADJUSTMENT NOTIFICATION-SEC LENDING  
 1 TEST DEV

ZTEST BANK 1  
 ZBANK ADDRESS LINE 1  
 ZBANK ADDRESS LINE 2  
 ZBANK ADDRESS LINE 3

Z  
 2DI:0210-5236-7 ACCT: 1020 GENERAL

Z  
 3ADJUSTMENT DT:05/28/2019

Z  
 APAY DT: 05/25/19 RECD DT:05/25/19 FUNDER: 026590109 IBRD

ZDETAILS

4SEC BW:021052367/1020 SEC LND:021052587/1020

Z	CUSIP	DESCRIPTION	REC DT	BNF DT
5	459058DX8	2.50 WBGB 11/25/24	05/25/2019	05/25/2019
6	PAR AMT:	\$3,000.00	ADJ AMT:	\$37.50 DR
Z				
7		INT:012.500000000		\$37.50
7		MAT:1.000000000		\$0.00
7		BV: 1.000000000		\$3,000.00

Z

Z

9 \*\*TOTALS: DR COUNT: 1 AMT: \$37.50

Z

B TOTAL ADJ DR COUNT: 1 AMT: \$37.50

B TOTAL ADJ CR COUNT: 0 AMT: \$0.00

C TOTAL ADJ COUNT: 1 NET ADJ AMT: \$37.50 D

Z

Z

Repo Balance Statement

OPAGE 1 05/27/2019 10:06:37 BE REPO BALANCE STATEMENT  
 1 TEST DEV  
 2DI: 021052367 TEST BANK 1 ACCOUNT: 1010 DEALER  
 Z  
 ZTEST BANK 1  
 ZBANK ADDRESS LINE 1  
 ZBANK ADDRESS LINE 2  
 ZBANK ADDRESS LINE 3  
 Z  
 A SECURITIES TYPE: NON-TREASURY DEBT SECURITIES  
 Z  
 3SCTY: 31315PZ36 FFFR 25 02/27/25 LST ACT: 05/24/2019  
 Z  
 4 OTHER DI: 021052587 TEST BANK 2 ACCOUNT: 1020 GENERAL  
 Z  

	REPO CLOSING BALANCE	INCREASE	DECREASE		
6 IN:	\$1,000.00	\$1,000.00	\$0.00		
Z					
	IMAD	RP CODE	PAR AMT	IN/OUT	INC/DEC
7	0524	BlQ8100C 005983	RPST	\$1,000.00	IN INC
Z					
	ZSCTY TOT REPO CLOSING BALANCE	INCREASE	DECREASE		
9 IN:	\$1,000.00	\$1,000.00	\$0.00		
Z					

B TOTAL COUNT OF REPO OUT POSITION: 0  
 C TOTAL COUNT OF REPO IN POSITION: 1

Securities Lending Balance Statement

0PAGE 1 05/27/2019 10:06:44 BE SECURITIES LENDING BALANCE STATEMENT

1 TEST DEV

2DI: 021052367 TEST BANK 1 ACCOUNT: 1031 ACCOUNT A

Z

ZTEST BANK 1

ZBANK ADDRESS LINE 1

ZBANK ADDRESS LINE 2

ZBANK ADDRESS LINE 3

Z

A SECURITIES TYPE: NON-TREASURY DEBT SECURITIES

Z

3SCTY: 3135G0ZY2 1.75 FNSM A 11/19 11/26/19 LST ACT: 05/24/2019

Z

4 OTHER DI: 021052587 TEST BANK 2 ACCOUNT: 1020 GENERAL

Z

Z	SEC LND CLOSING BALANCE	INCREASE	DECREASE
6 BW:	\$3,000.00	\$3,000.00	\$0.00

Z

Z	IMAD	SL CODE	PAR AMT	LND/BW	INC/DEC
7	0524 B1Q9000C	033251 SLST	\$3,000.00	BW	INC

Z

Z	ZSCTY TOT SEC LND CLOSING BALANCE	INCREASE	DECREASE
9 BW:	\$3,000.00	\$3,000.00	\$0.00

Z

B TOTAL COUNT OF LEND POSITION: 0

C TOTAL COUNT OF BORROW POSITION: 1

Z

Unprocessed Claim Notifications

OPAGE 1 05/27/19 12:01:59 BE UNPROCESSED CLAIM NOTIFICATION

1 TEST DEV

ZTEST BANK 2

ZBANK ADDRESS LINE 1

ZBANK ADDRESS LINE 2

ZBANK ADDRESS LINE 3

Z

2DI:0210-5258-7 ACCT: 1020 GENERAL

Z

3CLAIM TYPE: FAIL

Z

ZEACH ACAP CLAIM ADJUSTMENT ON THIS NOTIFICATION WILL NOT BE PROCESSED BY THE ZFEDWIRE SECURITIES SERVICE FOR ONE OF THE FOLLOWING REASONS: (1) THE ZCORRESPONDING PRINCIPAL AND INTEREST (P&I) PAYMENT IS A MATURITY OR REDEMPTION ZPAYMENT; (2) THE DOLLAR AMOUNT OF THE CLAIM IS ZERO BECAUSE THE DOLLAR AMOUNT ZOF THE CORRESPONDING P&I PAYMENT IS ZERO; OR (3) THE CORRESPONDING P&I PAYMENT ZHAS NOT BEEN OR WILL NOT BE RECEIVED ON THE PAYMENT DATE BY THE PARTICIPANT ZWHOSE ACCOUNT IS TO BE DEBITED IN CONNECTION WITH THE CLAIM.

Z

ZTHE PARTICIPANTS INVOLVED IN EACH UNPROCESSED CLAIM MUST RESOLVE THE CLAIM, ZIF NECESSARY, OUTSIDE THE FEDWIRE SECURITIES SERVICE. THE FEDERAL RESERVE ZBANKS WILL TAKE NO FURTHER ACTION WITH RESPECT TO SUCH CLAIMS.

Z

APAY DT: 05/25/19 RECD DT:05/01/19 FUNDER: 021038831 FNMBS

Z

B REASON CODE: 2

Z

4 SNDR:021052367/1020 RCVR:021052587/1020

Z CUSIP DESCRIPTION REC DT BNF DT

5 31359AFE4 FNRM CL92G RT1993-92 05/01/2019 05/01/2019

6 PAR AMT: \$100,000.00 CLAIM AMT: \$0.00 CR

Z

7 BV: 0.0007611700 \$76.12

Z

8 STL DT:05/10/2019 CNTRT DT:04/30/2019 IMAD: 0510QMGBA001007028

Z

9 \*\*TOTALS: DR COUNT: 0 CLAIM AMT: \$0.00

9 \*\*TOTALS: CR COUNT: 1 CLAIM AMT: \$0.00

OPAGE 1 05/27/19 12:01:59 BE UNPROCESSED CLAIM NOTIFICATION

1 TEST DEV

ZTEST BANK 1

ZBANK ADDRESS LINE 1

ZBANK ADDRESS LINE 2

ZBANK ADDRESS LINE 3

Z

2DI:0210-5236-7 ACCT: 1020 GENERAL

Z

3CLAIM TYPE: INTERIM

Z

ZEACH ACAP CLAIM ADJUSTMENT ON THIS NOTIFICATION WILL NOT BE PROCESSED BY THE ZFEDWIRE SECURITIES SERVICE FOR ONE OF THE FOLLOWING REASONS: (1) THE ZCORRESPONDING PRINCIPAL AND INTEREST (P&I) PAYMENT IS A MATURITY OR REDEMPTION ZPAYMENT; (2) THE DOLLAR AMOUNT OF THE CLAIM IS ZERO BECAUSE THE DOLLAR AMOUNT ZOF THE CORRESPONDING P&I PAYMENT IS ZERO; OR (3) THE CORRESPONDING P&I PAYMENT ZHAS NOT BEEN OR WILL NOT BE RECEIVED ON THE PAYMENT DATE BY THE PARTICIPANT ZWHOSE ACCOUNT IS TO BE DEBITED IN CONNECTION WITH THE CLAIM.

Z

ZTHE PARTICIPANTS INVOLVED IN EACH UNPROCESSED CLAIM MUST RESOLVE THE CLAIM, ZIF NECESSARY, OUTSIDE THE FEDWIRE SECURITIES SERVICE. THE FEDERAL RESERVE ZBANKS WILL TAKE NO FURTHER ACTION WITH RESPECT TO SUCH CLAIMS.

Z

APAY DT: 05/25/19 RECD DT:05/01/19 FUNDER: 021038831 FNMBS

Z

B REASON CODE: 2

Z

4 SNDR:021052587/1020 RCVR:021052367/1020

Z CUSIP DESCRIPTION REC DT BNF DT

5 31359GMT0 FNRA CL19FG RT94-19 05/01/2019 05/25/2019

6 PAR AMT: \$100,000.00 CLAIM AMT: \$0.00 CR

Z

7 BV: 0.0013637400 \$136.37

Z

8 STL DT:05/10/2019 CNTRT DT:05/10/2019 IMAD: 0510QMGBA001006109

Z

9 \*\*TOTALS: DR COUNT: 0 CLAIM AMT: \$0.00

9 \*\*TOTALS: CR COUNT: 1 CLAIM AMT: \$0.00

OPAGE 1 05/27/19 12:01:59 BE UNPROCESSED CLAIM NOTIFICATION

1 TEST DEV

ZTEST BANK 1

ZBANK ADDRESS LINE 1

ZBANK ADDRESS LINE 2

ZBANK ADDRESS LINE 3

Z

ZDI:0210-5236-7 ACCT: 1020 GENERAL

Z

3CLAIM TYPE: REPO

Z

ZEACH ACAP CLAIM ADJUSTMENT ON THIS NOTIFICATION WILL NOT BE PROCESSED BY THE ZFEDWIRE SECURITIES SERVICE FOR ONE OF THE FOLLOWING REASONS: (1) THE ZCORRESPONDING PRINCIPAL AND INTEREST (P&I) PAYMENT IS A MATURITY OR REDEMPTION ZPAYMENT; (2) THE DOLLAR AMOUNT OF THE CLAIM IS ZERO BECAUSE THE DOLLAR AMOUNT ZOF THE CORRESPONDING P&I PAYMENT IS ZERO; OR (3) THE CORRESPONDING P&I PAYMENT ZHAS NOT BEEN OR WILL NOT BE RECEIVED ON THE PAYMENT DATE BY THE PARTICIPANT ZWHOSE ACCOUNT IS TO BE DEBITED IN CONNECTION WITH THE CLAIM.

Z

ZTHE PARTICIPANTS INVOLVED IN EACH UNPROCESSED CLAIM MUST RESOLVE THE CLAIM, ZIF NECESSARY, OUTSIDE THE FEDWIRE SECURITIES SERVICE. THE FEDERAL RESERVE ZBANKS WILL TAKE NO FURTHER ACTION WITH RESPECT TO SUCH CLAIMS.

Z

APAY DT: 05/27/19 RECD DT:05/27/19 FUNDER: 021054941 FARMSEC

Z

B REASON CODE: 2

Z

4 RP IN:021052367/1020 RP OUT:021052587/1040

Z CUSIP	DESCRIPTION	REC DT	BNF DT
5 31315PZ36	FFFR 25	05/27/2019	05/27/2019
6 PAR AMT:	\$1,000.00	CLAIM AMT:	\$0.00 DR

Z

7 MAT:1.0000000000 \$0.00

7 BV: 1.0000000000 \$1,000.00

Z

9 \*\*TOTALS: DR COUNT: 1 CLAIM AMT: \$0.00

9 \*\*TOTALS: CR COUNT: 0 CLAIM AMT: \$0.00

OPAGE 1 05/27/19 12:01:59 BE UNPROCESSED CLAIM NOTIFICATION

1 TEST DEV

ZTEST BANK 3

ZBANK ADDRESS LINE 1

ZBANK ADDRESS LINE 2

ZBANK ADDRESS LINE 3

Z

ZDI:0210-5259-0 ACCT: 1020 GENERAL

Z

3CLAIM TYPE: SEC LENDING

Z

ZEACH ACAP CLAIM ADJUSTMENT ON THIS NOTIFICATION WILL NOT BE PROCESSED BY THE ZFEDWIRE SECURITIES SERVICE FOR ONE OF THE FOLLOWING REASONS: (1) THE ZCORRESPONDING PRINCIPAL AND INTEREST (P&I) PAYMENT IS A MATURITY OR REDEMPTION ZPAYMENT; (2) THE DOLLAR AMOUNT OF THE CLAIM IS ZERO BECAUSE THE DOLLAR AMOUNT ZOF THE CORRESPONDING P&I PAYMENT IS ZERO; OR (3) THE CORRESPONDING P&I PAYMENT ZHAS NOT BEEN OR WILL NOT BE RECEIVED ON THE PAYMENT DATE BY THE PARTICIPANT ZWHOSE ACCOUNT IS TO BE DEBITED IN CONNECTION WITH THE CLAIM.

Z

ZTHE PARTICIPANTS INVOLVED IN EACH UNPROCESSED CLAIM MUST RESOLVE THE CLAIM, ZIF NECESSARY, OUTSIDE THE FEDWIRE SECURITIES SERVICE. THE FEDERAL RESERVE ZBANKS WILL TAKE NO FURTHER ACTION WITH RESPECT TO SUCH CLAIMS.

Z

APAY DT: 05/27/19 RECD DT:05/27/19 FUNDER: 021054941 FARMSEC

Z

B REASON CODE: 2

Z

4SEC BW:021052590/1020 SEC LND:021052587/1030

Z CUSIP DESCRIPTION REC DT BNF DT

5 31315PZ36 FFFR 25 05/27/2019 05/27/2019

6 PAR AMT: \$1,000.00 CLAIM AMT: \$0.00 DR

Z

7 MAT:1.0000000000 \$0.00

7 BV: 1.0000000000 \$1,000.00

Z

9 \*\*TOTALS: DR COUNT: 1 CLAIM AMT: \$0.00

9 \*\*TOTALS: CR COUNT: 0 CLAIM AMT: \$0.00

Z