

## 52 CBF Statement of Pending Transactions (MT537)

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Email: [connect@clearstream.com](mailto:connect@clearstream.com)

Please choose:

Please choose:

### Customer (account holder)

Company name

Functional contact person (first name and surname)

Telephone

Fax

Email

Technical contact person (first name and surname)

Telephone

Fax

Email

Customer's CBF account no.

Customer's additional CBF account numbers<sup>1</sup>

<input type="text"/>					
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Technical receiver's CBF account no.

T2S Party BIC

### Connectivity tool used

Connect: Direct

NJE

WebzOS

MQ

SWIFT

Address of the technical receiver

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<sup>1</sup> No separate reporting for branches (Reg-Über Filiale) possible.

Please define the required selection criteria in the following tables. In table 1, the reporting can be freely defined. Table 2 uses predefined selection criteria following the recommended setup. Possible values for the fields Query type/Reporting type/Selection and Business type are described in the attached Appendix. It is mandatory to define a Creation time of the wanted query information by marking the concerning column(s) of the according row.

**Table 1 – Free report setup**

Query type	Reporting type	Selection	Reported days	Creation time																
<b>Activity Flag</b> (Receipt of empty files yes/no)																				
<b>In MT537:</b> :70E::TRDE//QRYR Q02-1A (sample: query type 02 – reporting type 1A)			<b>Not older than x business days</b>	<b>05:00</b> (QY0500) J%64LC7%	<b>06:00</b> (QY0600) J%64MC7%	<b>07:30</b> (QY0730) J%64OC7%	<b>08:00</b> (QY0800) J%641C7%	<b>09:00</b> (QY0900) J%645C7%	<b>10:30</b> (QY1030) J%642C7%	<b>11:15</b> (QY1115) J%646C7%	<b>12:00</b> (QY1200) J%64EC7%	<b>12:45</b> (QY1245) J%64NC7%	<b>13:30</b> (QY1330) J%648C7%	<b>15:30</b> (QY1530) J%64PC7%	<b>16:00</b> (QY1600) J%649C7%	<b>17:00</b> (QY1700) J%64FC7%	<b>18:00</b> (QY1800) J%643C7%	<b>21:30</b> (QY1945) J%644C7%	<b>02:00</b> (QY2300) J%647C7%	
					<input type="checkbox"/>	<input type="checkbox"/>														
					<input type="checkbox"/>	<input type="checkbox"/>														
					<input type="checkbox"/>	<input type="checkbox"/>														
					<input type="checkbox"/>	<input type="checkbox"/>														
					<input type="checkbox"/>	<input type="checkbox"/>														
					<input type="checkbox"/>	<input type="checkbox"/>														

**Table 2 – Recommended report setup**

Business type	Selection	Reported days	Creation time (Activity Flag always yes)																
		<b>Not older than x business days</b>	<b>05:00</b> (QY0500) J%64LC7%	<b>06:00</b> (QY0600) J%64MC7%	<b>07:30</b> (QY0730) J%64OC7%	<b>08:00</b> (QY0800) J%641C7%	<b>09:00</b> (QY0900) J%645C7%	<b>10:30</b> (QY1030) J%642C7%	<b>11:15</b> (QY1115) J%646C7%	<b>12:00</b> (QY1200) J%64EC7%	<b>12:45</b> (QY1245) J%64NC7%	<b>13:30</b> (QY1330) J%648C7%	<b>15:30</b> (QY1530) J%64PC7%	<b>16:00</b> (QY1600) J%649C7%	<b>17:00</b> (QY1700) J%64FC7%	<b>18:00</b> (QY1800) J%643C7%	<b>21:30</b> (QY1945) J%644C7%	<b>02:00</b> (QY2300) J%647C7%	
			<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
			<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
			<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

**Validity**

The message configuration defined here shall be valid from

(at the earliest one week after submission of this order)

## Appendix

### Option Lists

In general, please choose the Selection and the Reported days for the report setup to determine in which case and how long instructions should be included.

If you define your query using [Table 1](#), an additional choice of the Query type and the Reporting type is necessary. The selected values are shown in 70E::TRDE//QRYR.

Query type	Reporting type	Selection	Reported days
02	01	Deliver free and against payment – OTC	Instructions with a settlement date older than x business days in the past are excluded from the reporting in the MT537 (voluntary option). If not specified, <u>all</u> pending instructions are reported.
	1A	Deliver free and against payment – all	
05	1G	Only deliver against payment – OTC	
	10	Only deliver free of payment – OTC	
06	1S	Deliver free and against payment – non-CCP SE	
	02	Receive payment – OTC	
	2A	Receive payment – all	
	2G	Receive against payment – OTC	
	20	Receive free of payment – OTC	
	2S	Receive free and against payment – non-CCP SE	
	03	Debt administration transfer	
		001	All instructions (new and already reported)
		002	All <b>new</b> inserted instructions since the last inquiry
		010	All instructions where the match or settlement status has changed or that have been inserted since the last inquiry

\* Reporting type 03 and Selection 010 are only available for Query type 02

If you define your query using [Table 2](#), the chosen Business type automatically includes the related deliver and receive instructions. The Query and Reporting types which are used for every respective Business type can be seen in the table “Recommended report setups” and are shown in 70E::TRDE//QRYR. The usage of Business type “AL” is strongly recommended by Clearstream.

Business types	Selection	Reported days
AL All instructions (OTC and SE)	001 All instructions (new and already reported)	Instructions with a settlement date older than x business days in the past are excluded from the reporting in the MT537 (voluntary option).  If not specified, <u>all</u> pending instructions are reported.
OT OTC instructions only	002 All <b>new</b> inserted instructions since the last inquiry	
SE Non-CCP SE instructions only	010 All instructions where the match or settlement status has changed or that have been inserted since the last inquiry	

### Recommended report setups

Name	001 - Complete Reporting			002 - Delta Reporting Only new instructions			010 - Delta Reporting Modified instructions		
	Query type	Reporting type	Selection	Query type	Reporting type	Selection	Query type	Reporting type	Selection
AL - All instructions	02	1A	001	02	1A	002	02	1A	010
	02	2A	001	02	2A	002	02	2A	010
OT - OTC instructions only	02	01	001	02	01	002	02	01	010
	02	02	001	02	02	002	02	02	010
SE - Non-CCP SE instructions only	02	1S	001	02	1S	002	02	1S	010
	02	2S	001	02	2S	002	02	2S	010