

Short Selling Release Notes – August 2010

1. Timing

A Short Selling release will be implemented in production on the weekend of 21 August 2010.

2. Register Changes

- a) Submitting Entities that do not have an ACN, ARBN, or BIC may register for a unique ASIC Identifier to use as their PartyID in the FIX Message.
- b) The client's Identifier will be included in all confirmation emails to them when they update their account.

3. FIX Message

- a) If the short position quantity value in tag 705 contains a decimal the message will be rejected and the client will receive a BusinessMessageReject that is the same as that used for submission of a negative quantity (58=Invalid 705=value).
- b) BusinessMessageReject custom tag (tag 8901) that specifies a unique bundle identifier and is intended for use by those counter-parties (eg. Bloomberg) whose FIX application layer does not have access to session layer attributes (such as MsgSeqNum).

*See the Rules of Engagement p.16