

|                                    |    | Mth Vol<br>Jun 2012<br>(21-Days) | Mth Vol<br>Jun 2011<br>(22-Days) | %<br>Change     | YTD 2012<br>(127-Days) | YTD 2011<br>(126-Days) | %<br>Change     | Op Int<br>2012<br>(Mth-End) | Op Int<br>2011<br>(Mth-End) | %<br>Change     |
|------------------------------------|----|----------------------------------|----------------------------------|-----------------|------------------------|------------------------|-----------------|-----------------------------|-----------------------------|-----------------|
| <b>Equity Indices - Futures</b>    |    |                                  |                                  |                 |                        |                        |                 |                             |                             |                 |
| SPI 200                            | AP | 1,272,497                        | 1,242,169                        | 2.44%           | 5,131,507              | 5,450,678              | -5.86%          | 243,069                     | 206,603                     | 17.65%          |
| <b>Total:</b>                      |    | <b>1,272,497</b>                 | <b>1,242,169</b>                 | <b>2.44%</b>    | <b>5,131,507</b>       | <b>5,450,678</b>       | <b>-5.86%</b>   | <b>243,069</b>              | <b>206,603</b>              | <b>17.65%</b>   |
| <b>Equity Indices - Options</b>    |    |                                  |                                  |                 |                        |                        |                 |                             |                             |                 |
| SPI 200                            | AP | 48,981                           | 44,517                           | 10.03%          | 249,870                | 196,182                | 27.37%          | 93,573                      | 72,573                      | 28.94%          |
| <b>Total:</b>                      |    | <b>48,981</b>                    | <b>44,517</b>                    | <b>10.03%</b>   | <b>249,870</b>         | <b>196,182</b>         | <b>27.37%</b>   | <b>93,573</b>               | <b>72,573</b>               | <b>28.94%</b>   |
| <b>Interest Rates - Futures</b>    |    |                                  |                                  |                 |                        |                        |                 |                             |                             |                 |
| 30 Day Interbank Cash Rate         | IB | 428,930                          | 885,640                          | -51.57%         | 2,293,833              | 3,256,642              | -29.56%         | 200,978                     | 463,462                     | -56.64%         |
| 90-Day Bank Bills                  | IR | 1,917,077                        | 2,879,948                        | -33.43%         | 11,083,637             | 11,823,014             | -6.25%          | 697,579                     | 881,767                     | -20.89%         |
| 3 Month Overnight Index Swap       | OI | 1,601                            | 0                                | na              | 5,348                  | 0                      | na              | 1,286                       | 0                           | na              |
| 3 Year Bonds                       | YT | 4,265,427                        | 5,365,381                        | -20.50%         | 22,003,929             | 21,166,935             | 3.95%           | 404,017                     | 701,919                     | -42.44%         |
| 3 Year Interest Rate Swaps         | YS | 0                                | 0                                | na              | 1,300                  | 0                      | na              | 0                           | 0                           | na              |
| 10 Year Bonds                      | XT | 2,491,699                        | 2,430,815                        | 2.50%           | 9,145,013              | 7,883,270              | 16.01%          | 373,753                     | 409,668                     | -8.77%          |
| 10 Year Interest Rate Swaps        | XS | 1,000                            | 0                                | na              | 1,440                  | 0                      | na              | 0                           | 0                           | na              |
| AU/US 10 yr Bond Spread            | UA | 0                                | 0                                | na              | 0                      | 0                      | na              | 0                           | 0                           | na              |
| <b>Total:</b>                      |    | <b>9,105,734</b>                 | <b>11,561,784</b>                | <b>-21.24%</b>  | <b>44,534,500</b>      | <b>44,129,861</b>      | <b>0.92%</b>    | <b>1,677,613</b>            | <b>2,456,816</b>            | <b>-31.72%</b>  |
| <b>Interest Rates - Options</b>    |    |                                  |                                  |                 |                        |                        |                 |                             |                             |                 |
| 90-Day Bank Bills                  | IR | 0                                | 13,200                           | -100.00%        | 0                      | 28,950                 | -100.00%        | 0                           | 16,900                      | -100.00%        |
| 30 Day Interbank Cash Rate         | IB | 0                                | 0                                | na              | 0                      | 0                      | na              | 0                           | 0                           | na              |
| 3 Year Bonds                       | YT | 37,200                           | 35,950                           | 3.48%           | 271,154                | 434,006                | -37.52%         | 25,775                      | 27,000                      | -4.54%          |
| 3 Year Bonds Overnight             | YO | 54,839                           | 246,806                          | -77.78%         | 641,329                | 1,045,023              | -38.63%         | 0                           | 0                           | na              |
| 3 Year Bonds Intra-Day             | YD | 66,301                           | 162,885                          | -59.30%         | 560,356                | 831,475                | -32.61%         | 0                           | 0                           | na              |
| 10 Year Bonds                      | XT | 370                              | 0                                | na              | 1,836                  | 2,000                  | -8.20%          | 340                         | 0                           | na              |
| 10 Year Bonds Overnight            | XO | 0                                | 0                                | na              | 550                    | 1,650                  | -66.67%         | 0                           | 0                           | na              |
| 10 Year Bonds Intra-Day            | XD | 0                                | 0                                | na              | 100                    | 0                      | na              | 0                           | 0                           | na              |
| <b>Total:</b>                      |    | <b>158,710</b>                   | <b>458,841</b>                   | <b>-65.41%</b>  | <b>1,475,325</b>       | <b>2,343,104</b>       | <b>-37.04%</b>  | <b>26,115</b>               | <b>43,900</b>               | <b>-40.51%</b>  |
| <b>NZ Interest Rates - Futures</b> |    |                                  |                                  |                 |                        |                        |                 |                             |                             |                 |
| 90 Day Bank Bill                   | BB | 150,517                          | 250,173                          | -39.83%         | 682,046                | 1,103,572              | -38.20%         | 97,353                      | 146,957                     | -33.75%         |
| 3 Year Stock                       | TY | 0                                | 0                                | na              | 0                      | 0                      | na              | 0                           | 0                           | na              |
| 10 Year Stock                      | TN | 0                                | 25                               | -100.00%        | 0                      | 260                    | -100.00%        | 0                           | 0                           | na              |
| NZ 30 Day OCR Interbank            | ZO | 0                                | 0                                | na              | 250                    | 1,730                  | -85.55%         | 250                         | 50                          | 400.00%         |
| <b>Total:</b>                      |    | <b>150,517</b>                   | <b>250,198</b>                   | <b>-39.84%</b>  | <b>682,296</b>         | <b>1,105,562</b>       | <b>-38.29%</b>  | <b>97,603</b>               | <b>147,007</b>              | <b>-33.61%</b>  |
| <b>NZ Interest Rates - Options</b> |    |                                  |                                  |                 |                        |                        |                 |                             |                             |                 |
| 90 Day Bank Bill                   | BB | 0                                | 200                              | -100.00%        | 0                      | 600                    | -100.00%        | 0                           | 1,200                       | -100.00%        |
| 3 Year Stock                       | TY | 0                                | 0                                | na              | 0                      | 0                      | na              | 0                           | 0                           | na              |
| 10 Year Stock                      | TN | 0                                | 0                                | na              | 0                      | 0                      | na              | 0                           | 0                           | na              |
| <b>Total:</b>                      |    | <b>0</b>                         | <b>200</b>                       | <b>-100.00%</b> | <b>0</b>               | <b>600</b>             | <b>-100.00%</b> | <b>0</b>                    | <b>1,200</b>                | <b>-100.00%</b> |

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|---|----|----------------------------------|----------------------------------|----------------|------------------------|------------------------|----------------|-----------------------------|-----------------------------|----------------|
| <b>Commodities - Futures</b>                |    |                                  |                                  |                |                        |                        |                |                             |                             |                |
| d-cypha SFE NSW Base Load Electricity       | BN | 4,294                            | 2,368                            | 81.33%         | 18,666                 | 34,738                 | -46.27%        | 10,398                      | 11,051                      | -5.91%         |
| d-cypha SFE QLD Base Load Electricity       | BQ | 1,925                            | 1,994                            | -3.46%         | 11,047                 | 17,965                 | -38.51%        | 6,203                       | 7,888                       | -21.36%        |
| d-cypha SFE SA Base Load Electricity        | BS | 429                              | 382                              | 12.30%         | 2,138                  | 1,314                  | 62.71%         | 1,444                       | 796                         | 81.41%         |
| d-cypha SFE VIC Base Load Electricity       | BV | 3,868                            | 2,225                            | 73.84%         | 13,568                 | 18,726                 | -27.54%        | 7,961                       | 8,210                       | -3.03%         |
| d-cypha SFE NSW Peak Period Electricity     | PN | 461                              | 740                              | -37.70%        | 3,671                  | 3,551                  | 3.38%          | 1,555                       | 1,859                       | -16.35%        |
| d-cypha SFE QLD Peak Period Electricity     | PQ | 195                              | 125                              | 56.00%         | 1,718                  | 1,008                  | 70.44%         | 799                         | 568                         | 40.67%         |
| d-cypha SFE SA Peak Period Electricity      | PS | 0                                | 50                               | -100.00%       | 217                    | 73                     | 197.26%        | 213                         | 28                          | 660.71%        |
| d-cypha SFE VIC Peak Period Electricity     | PV | 530                              | 246                              | 115.45%        | 1,419                  | 2,822                  | -49.72%        | 980                         | 860                         | 13.95%         |
| d-cypha SFE NSW Base \$300 CAP              | GN | 270                              | 670                              | -59.70%        | 3,595                  | 7,818                  | -54.02%        | 1,675                       | 3,006                       | -44.28%        |
| d-cypha SFE QLD Base \$300 CAP              | GQ | 370                              | 230                              | 60.87%         | 2,224                  | 3,287                  | -32.34%        | 1,724                       | 751                         | 129.56%        |
| d-cypha SFE SA Base \$300 CAP               | GS | 80                               | 200                              | -60.00%        | 988                    | 532                    | 85.71%         | 620                         | 362                         | 71.27%         |
| d-cypha SFE VIC Base \$300 CAP              | GV | 887                              | 479                              | 85.18%         | 4,859                  | 5,656                  | -14.09%        | 3,185                       | 2,409                       | 32.21%         |
| d-cypha SFE NSW Base Load Electricity Strip | HN | 352                              | 46                               | 665.22%        | 1,357                  | 522                    | 159.96%        | 0                           | 0                           | na             |
| d-cypha SFE QLD Base Load Electricity Strip | HQ | 160                              | 188                              | -14.89%        | 489                    | 525                    | -6.86%         | 0                           | 0                           | na             |
| d-cypha SFE SA Base Load Electricity Strip  | HS | 0                                | 0                                | na             | 25                     | 18                     | 38.89%         | 0                           | 0                           | na             |
| d-cypha SFE VIC Base Load Electricity Strip | HV | 265                              | 40                               | 562.50%        | 589                    | 351                    | 67.81%         | 0                           | 0                           | na             |
| Fine Wool                                   | FW | 7                                | 16                               | -56.25%        | 29                     | 227                    | -87.22%        | 7                           | 151                         | -95.36%        |
| Broad Wool                                  | BW | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| Greasy Wool                                 | GW | 161                              | 377                              | -57.29%        | 1,132                  | 3,463                  | -67.31%        | 125                         | 1,026                       | -87.82%        |
| VIC Gas Futures                             | GX | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| VIC Gas Strip Futures                       | GY | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| Renewable Energy Certificate Futures        | EO | 0                                | 0                                | na             | 0                      | 5                      | -100.00%       | 10                          | 5                           | 100.00%        |
| WA Wheat                                    | WK | 1,150                            | 0                                | na             | 9,675                  | 0                      | na             | 1,800                       | 0                           | na             |
| WA Wheat Tendered                           | KK | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| NSW Wheat                                   | VW | 17,766                           | 0                                | na             | 135,766                | 0                      | na             | 34,274                      | 0                           | na             |
| NSW Wheat Tendered                          | KW | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| Eastern Australia Feed Barley               | UB | 4,613                            | 0                                | na             | 19,067                 | 0                      | na             | 7,045                       | 0                           | na             |
| Eastern Australia Feed Barley Tendered      | KB | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| Australian Sorghum                          | US | 200                              | 0                                | na             | 2,799                  | 0                      | na             | 155                         | 0                           | na             |
| Australian Sorghum Tendered                 | KS | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| Eastern Australia Canola                    | VC | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| Eastern Australia Canola Tendered           | KC | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| <b>Total:</b>                               |    | <b>37,983</b>                    | <b>10,376</b>                    | <b>266.07%</b> | <b>235,038</b>         | <b>102,601</b>         | <b>129.08%</b> | <b>80,173</b>               | <b>38,970</b>               | <b>105.73%</b> |
| <b>Commodities - Options</b>                |    |                                  |                                  |                |                        |                        |                |                             |                             |                |
| d-cypha SFE NSW Base Load Electricity Strip | HN | 540                              | 82                               | 558.54%        | 3,495                  | 3,434                  | 1.78%          | 2,508                       | 3,200                       | -21.63%        |
| d-cypha SFE QLD Base Load Electricity Strip | HQ | 75                               | 675                              | -88.89%        | 2,200                  | 3,478                  | -36.75%        | 1,970                       | 3,717                       | -47.00%        |
| d-cypha SFE SA Base Load Electricity Strip  | HS | 0                                | 0                                | na             | 50                     | 60                     | -16.67%        | 50                          | 160                         | -68.75%        |
| d-cypha SFE VIC Base Load Electricity Strip | HV | 396                              | 260                              | 52.31%         | 3,316                  | 2,480                  | 33.71%         | 2,136                       | 1,495                       | 42.88%         |
| d-cypha SFE NSW Peak Period Electricity     | PN | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| d-cypha SFE QLD Peak Period Electricity     | PQ | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| d-cypha SFE SA Peak Period Electricity      | PS | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| d-cypha SFE VIC Peak Period Electricity     | PV | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| Greasy Wool                                 | GW | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| WA Wheat                                    | WK | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| NSW Wheat                                   | VW | 650                              | 0                                | na             | 9,450                  | 0                      | na             | 9,450                       | 0                           | na             |
| Eastern Australia Feed Barley               | UB | 0                                | 0                                | na             | 1,000                  | 0                      | na             | 250                         | 0                           | na             |
| Australian Sorghum                          | US | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| Eastern Australia Canola                    | VC | 0                                | 0                                | na             | 0                      | 0                      | na             | 0                           | 0                           | na             |
| <b>Total:</b>                               |    | <b>1,661</b>                     | <b>1,017</b>                     | <b>63.32%</b>  | <b>19,511</b>          | <b>9,452</b>           | <b>106.42%</b> | <b>16,364</b>               | <b>8,572</b>                | <b>90.90%</b>  |

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|  |    | Mth Vol<br>Jun 2012<br>(21-Days) | Mth Vol<br>Jun 2011<br>(22-Days) | %<br>Change    | YTD 2012<br>(127-Days) | YTD 2011<br>(126-Days) | %<br>Change    | Op Int<br>2012<br>(Mth-End) | Op Int<br>2011<br>(Mth-End) | %<br>Change    |
|--|----|----------------------------------|----------------------------------|----------------|------------------------|------------------------|----------------|-----------------------------|-----------------------------|----------------|
| <b>NZ Commodities - Futures</b>        |    |                                  |                                  |                |                        |                        |                |                             |                             |                |
| NZ Electricity Futures (Otahuhu)       | EA | 215                              | 24                               | 795.83%        | 1,540                  | 254                    | 506.30%        | 435                         | 125                         | 248.00%        |
| NZ Electricity Futures (Benmore)       | EE | 236                              | 53                               | 345.28%        | 1,746                  | 291                    | 500.00%        | 602                         | 190                         | 216.84%        |
| NZ Electricity Strip Futures (Otahuhu) | EB | 0                                | 0                                | na             | 3                      | 2                      | 50.00%         | 0                           | 0                           | na             |
| NZ Electricity Strip Futures (Benmore) | EF | 1                                | 0                                | na             | 2                      | 0                      | na             | 0                           | 0                           | na             |
| <b>Total:</b>                          |    | <b>452</b>                       | <b>77</b>                        | <b>487.01%</b> | <b>3,291</b>           | <b>547</b>             | <b>501.65%</b> | <b>1,037</b>                | <b>315</b>                  | <b>229.21%</b> |
| <b>NZ Commodities - Options</b>        |    |                                  |                                  |                |                        |                        |                |                             |                             |                |
| NZ Electricity Strip Futures (Otahuhu) | EB | 0                                | 0                                | na             | 5                      | 0                      | na             | 5                           | 0                           | na             |
| NZ Electricity Strip Futures (Benmore) | EF | 0                                | 0                                | na             | 20                     | 0                      | na             | 15                          | 0                           | na             |
| <b>Total:</b>                          |    | <b>0</b>                         | <b>0</b>                         | <b>na</b>      | <b>25</b>              | <b>0</b>               | <b>na</b>      | <b>20</b>                   | <b>0</b>                    | <b>na</b>      |
| <b>Total Exchange</b>                  |    | <b>10,776,535</b>                | <b>13,569,179</b>                | <b>-20.58%</b> | <b>52,331,363</b>      | <b>53,338,587</b>      | <b>-1.89%</b>  | <b>2,235,567</b>            | <b>2,975,956</b>            | <b>-24.88%</b> |
| <b>Daily Average</b>                   |    | <b>513,168</b>                   | <b>616,781</b>                   | <b>-16.80%</b> | <b>412,058</b>         | <b>423,322</b>         | <b>-2.66%</b>  |                             |                             |                |

### Non-Traded Volume

(included in total volume)

|                              |    | Del          | MS             | OE            | Total          |
|------------------------------|----|--------------|----------------|---------------|----------------|
| NZ 90 Day Bank Bill          | BB | 0            | 10,627         | 0             | 10,627         |
| 10 Year Bonds                | XT | 0            | 7,689          | 145           | 7,834          |
| 10 Year Interest Rate Swaps  | XS | 0            | 500            | 0             | 500            |
| 3 Month Overnight Index Swap | OI | 0            | 363            | 0             | 363            |
| 3 Year Bonds                 | YT | 0            | 16,401         | 36,213        | 52,614         |
| 30 Day Interbank Cash Rate   | IB | 0            | 70,024         | 0             | 70,024         |
| 90-Day Bank Bills            | IR | 1,670        | 0              | 0             | 1,670          |
| Fine Wool                    | FW | 0            | 7              | 0             | 7              |
| SPI 200                      | AP | 0            | 21,824         | 10,622        | 32,446         |
| <b>Total Non Traded:</b>     |    | <b>1,670</b> | <b>127,435</b> | <b>46,980</b> | <b>176,085</b> |

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