



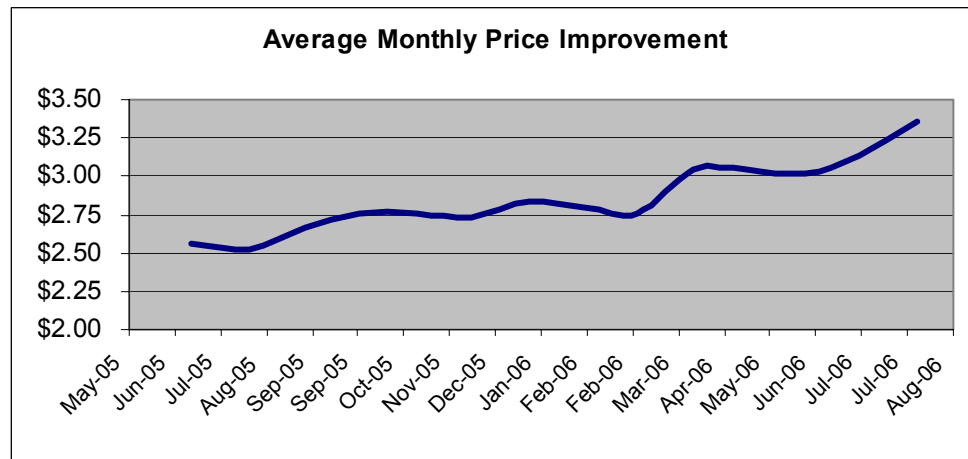
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BOX Sets Price Improvement Record For Third Straight Month in September '06, Rolls Out 265 Market Maker Appointments

Boston, October 5, 2006: In the month of September, price improvement versus the prevailing NBBO for contracts submitted via the Boston Options Exchange's ("BOX") price improvement auction ("PIP") averaged \$3.36 per contract, setting a record high for third consecutive month. This represented savings to investors of \$5.1 million, or \$256,063 per day. An average of 76,264 contracts per day received price improvement during the month.



In addition, September registered the highest average price improvement per contract on a single session, reaching \$3.76 on September 7. In fact, three of the five trading sessions with the highest average price improvement occurred this month.

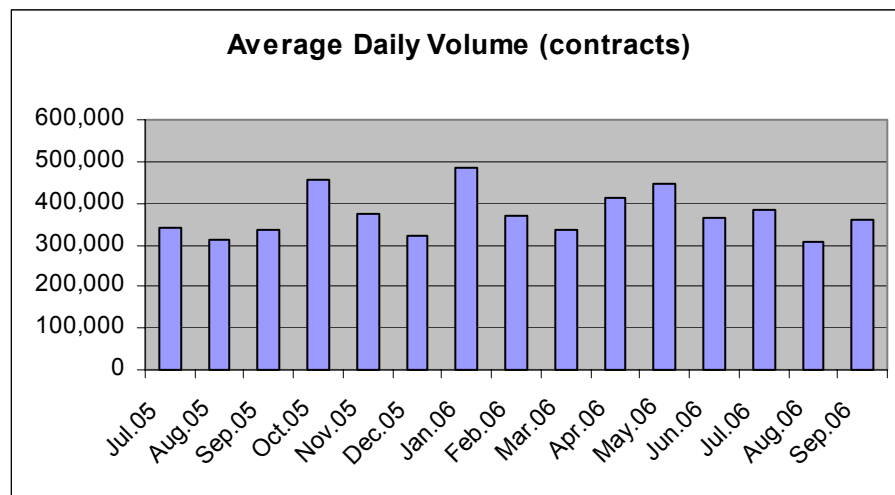
BOX Rolls Out Market Maker Appointments

In the month of September, and after the successful migration to its new trading platform SOLA, BOX rolled out 265 new Market Maker appointments in classes that are currently traded. During coming months, BOX will add 500 additional classes for trading (subject to regulatory approval).



Average Daily Volume Surpasses 350,000 contracts

Average daily trading volume on BOXX in the month of September 2006 was 360,231 contracts, which represented a 6.21% market share on BOXX-listed classes, as well as a 7% increase over the same month in the previous year.



* Patent application pending for BOXX Price Improvement Process auction