



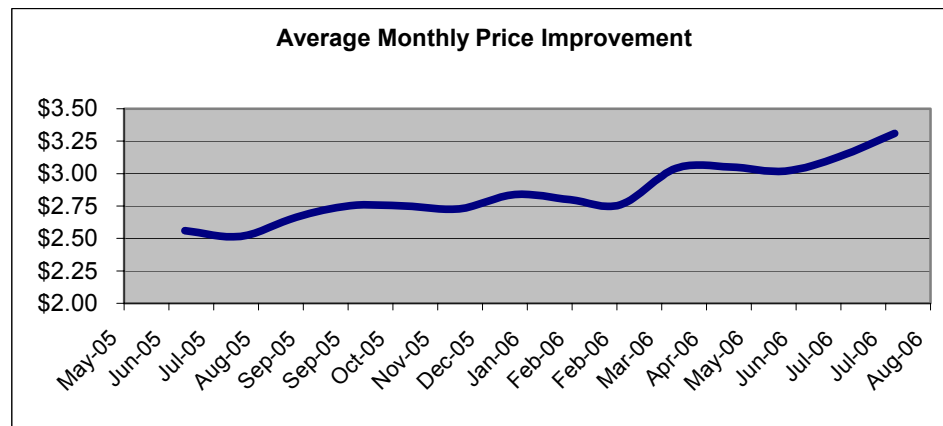
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## BOX Sets Price Improvement Record Again in August '06

Boston, September 1, 2006: In the month of August, price improvement versus the prevailing NBBO for contracts submitted via BOX's price improvement auction ('PIP'\*) averaged \$3.31 per contract, beating the previous record of \$3.13 set last month. This represented savings to investors of \$5.6 million, or \$245,349 per day. An average of 74,015 contracts per day received price improvement during the month.



In addition, August registered the highest average price improvement per contract on a single session, reaching \$3.69 on August 7. In fact, the top three trading sessions with the highest average price improvement occurred this month, as well as six of the top ten.

\* Patent application pending for BOX Price Improvement Process auction