

December 29, 2017

VIA EMAIL

Mr. Brent J. Fields, Secretary U.S. Securities and Exchange Commission 100 F St., N.E., Washington, DC 20549

Re: Pilot Report of Obvious Errors and Catastrophic Errors during Limit or Straddle States – November 2017

Dear Mr. Fields:

The BOX Options Exchange LLC's ("BOX" or "BOX Exchange") respectfully submits the following pilot report to the SEC and the public that includes a dataset containing the data for each Straddle and Limit State in optionable stocks, found in Appendix A.

BOX has reviewed Straddle or Limit State trade data during November 2017 and has determined that there were no reportable events on the Exchange that occurred while the underlying security was in a Straddle or Limit State.

www.boxoptions.com

If you have any questions, please contact me at 617-235-2022 or BGoodhue@boxregulation.com.

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Sincerely,

Bruce Goodhue

Chief Regulatory Officer

BOX Options Exchange, LLC

Enclosures

Cc: Ms. Heather Seidel

Mr. Richard Holley Mr. David Hsu

Appendix A

Obvious and Catastrophic Errors During Limit and Straddle States

For the month of November 2017, the Exchange collected the following dataset containing the data for each Straddle and Limit State in optionable stocks.

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ı												Trade	L/S
												Price	State
		Option	Start	End	State	Executed	Weighted	Weighted	Weighted	High	Low	Exceeds	Price
	Trade Date	Symbol	Time	Time	Code	Volume	Quote	Bid	Ask	Execution	Execution	30% of	Exceeds
		Symoon	THIC	ТППС	Couc	Volume	Spread	Size	Size	Price	Price	Last	30% of
												OPRA	Last
												Price	OPRA
													Price
	NONE	NONE	NONE	NONE	NONE	NONE	NONE	NONE	NONE	NONE	NONE	NONE	NONE