



September 30, 2015

VIA EMAIL

Ms. Elizabeth M. Murphy, 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 – August 2015

Dear Ms. Murphy:

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 August 2015 and has determined that there were two hundred fifty-six reportable events on the Exchange. Specifically, two hundred fifty-six trades occurred on the Exchange while the underlying security was in a Straddle or Limit State.

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

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 August 2015, the Exchange collected the following dataset containing the data for each Straddle and Limit State in optionable stocks.

Trade Date	Option Symbol	Start Time	End Time	State Code	Executed Volume	Weighted Quote Spread	Weighted Bid Size	Weighted Ask Size	High Execution Price	Low Execution Price	Trade Price Exceeds 30% of Last OPRA Price	Post L/S State Price Exceeds 30% of Last OPRA Price
8/5/15	MRVL 150807C13.50	13:35:21	13:35:22	Limit	3	2.50	3	1	0.04	0.04	0	0
8/5/15	MRVL 150807C13.50	13:35:21	13:35:22	Limit	4	2.50	3	1	0.04	0.04	0	0
8/6/15	DDD 150807C14.50	09:50:25	09:50:40	Limit	4	0.01	78	5	0.17	0.17	1	0*
8/6/15	DDD 150807C14.50	09:50:25	09:50:40	Limit	1	0.01	78	1	0.17	0.17	1	0*
8/6/15	DDD 150807C14.50	09:50:25	09:50:40	Limit	1	2.43	65	1	0.17	0.17	1	0*
8/6/15	PHH 150821C16.00	11:27:19	11:27:21	Straddle	1	2.30	1	1	0.65	0.65	0	0*
8/6/15	PHH 150821C15.00	11:27:22	11:27:23	Limit	2	0.60	3	2	0.95	0.95	0**	0*
8/6/15	PHH 150821C15.00	11:27:22	11:27:23	Limit	1	0.60	3	2	0.95	0.95	0**	0*
8/6/15	PHH 150821C17.50	11:27:23	11:27:38	Limit	1	2.40	1	1	0.35	0.35	0	0*
8/24/15	XLF 151016C18.00	09:30:08	09:30:10	Limit	1	3.63	5	5	2.92	2.92	1	0*
8/24/15	XLF 151016C18.00	09:30:08	09:30:10	Limit	1	3.63	4	5	2.92	2.92	1	0*
8/24/15	XLF 151016C18.00	09:30:08	09:30:10	Limit	1	3.63	3	5	2.92	2.92	1	0*
8/24/15	XLF 151016C18.00	09:30:08	09:30:10	Limit	1	3.63	2	5	2.92	2.92	1	0*
8/24/15	XLF 150918C20.50	09:30:08	09:30:10	Limit	1	0.75	5	5	0.65	0.65	0**	0
8/24/15	IJR 150918P119.00	09:30:12	09:30:12	Straddle	1	4.80	5	5	14.70	14.70	0**	0**
8/24/15	IJR 160115P129.00	09:30:12	09:30:12	Straddle	5	5.30	5	5	26.10	26.10	0**	0**
8/24/15	IJR 150918P119.00	09:30:12	09:30:12	Straddle	1	4.80	5	4	14.70	14.70	0**	0**
8/24/15	IJR 150918P119.00	09:30:12	09:30:12	Straddle	1	4.80	5	3	14.70	14.70	0**	0**
8/24/15	IJR 150918P119.00	09:30:12	09:30:12	Straddle	1	4.80	5	2	14.70	14.70	0**	0**
8/24/15	IJR 150918P119.00	09:30:12	09:30:12	Straddle	1	4.80	5	1	14.70	14.70	0**	0**
8/24/15	IJR 151016P121.00	09:30:12	09:30:12	Straddle	5	5.30	5	5	18.30	18.30	0**	0**
8/24/15	IJR 160115P110.00	09:30:12	09:30:12	Straddle	5	4.50	5	5	10.70	10.70	1	0**

8/24/15	ULTA 160318P210.00	09:30:13	09:30:13	Limit	5	5.00	5	5	78.20	78.20	0**	0**
8/24/15	IJR 150918P109.00	09:30:16	09:30:22	Limit	1	3.90	5	5	7.20	7.20	1	0**
8/24/15	IJR 151016P104.00	09:30:16	09:30:22	Limit	1	3.65	25	25	5.60	5.60	0**	0*
8/24/15	IJR 151016P104.00	09:30:16	09:30:22	Limit	1	3.65	25	24	5.60	5.60	0**	0*
8/24/15	IJR 150918P109.00	09:30:16	09:30:22	Limit	1	3.90	5	4	7.20	7.20	1	0**
8/24/15	IJR 151120P126.00	09:30:16	09:30:22	Limit	1	4.80	5	5	23.10	23.10	1	0**
8/24/15	IJR 151120P126.00	09:30:16	09:30:22	Limit	1	4.80	5	4	23.10	23.10	1	0**
8/24/15	IJR 151016P121.00	09:30:16	09:30:22	Limit	1	4.80	5	5	18.10	18.10	0**	0**
8/24/15	IJR 150918P131.00	09:30:16	09:30:22	Limit	1	4.80	5	5	27.30	27.30	0**	0**
8/24/15	IJR 150918P131.00	09:30:16	09:30:22	Limit	1	4.80	5	4	27.30	27.30	0**	0**
8/24/15	IJR 151016P121.00	09:30:16	09:30:22	Limit	1	4.80	5	5	18.10	18.10	0**	0**
8/24/15	IJR 151016P121.00	09:30:16	09:30:22	Limit	1	4.80	5	4	18.10	18.10	0**	0**
8/24/15	IJR 150918P130.00	09:30:16	09:30:22	Limit	1	4.80	5	5	26.60	26.60	0**	0**
8/24/15	IJR 150918P130.00	09:30:16	09:30:22	Limit	1	4.80	5	4	26.60	26.60	0**	0**
8/24/15	XLK 150904C35.50	09:30:20	09:30:24	Limit	1	0.96	0	3	0.96	0.96	0	0*
8/24/15	XLK 150904C35.50	09:30:20	09:30:24	Limit	1	0.96	0	3	0.96	0.96	0	0*
8/24/15	XLK 150904C35.50	09:30:20	09:30:24	Limit	1	0.96	0	3	0.96	0.96	0	0*
8/24/15	IJR 151016P127.00	09:30:22	09:30:24	Limit	5	4.80	5	5	24.00	24.00	0**	0**
8/24/15	IJR 160219P141.00	09:30:22	09:30:24	Limit	5	4.80	5	5	38.40	38.40	0**	0**
8/24/15	IJR 150918P139.00	09:30:22	09:30:24	Limit	5	4.80	5	5	35.70	35.70	0**	0*
8/24/15	IJR 151120P138.00	09:30:22	09:30:24	Limit	5	4.80	5	5	35.00	35.00	0**	0**
8/24/15	XLK 150904P43.00	09:30:24	09:30:30	Limit	1	5.00	1	1	7.50	7.50	0**	0**
8/24/15	XLK 150828P43.50	09:30:24	09:30:30	Limit	1	5.00	1	1	8.00	8.00	0**	0**
8/24/15	XLK 150904P39.50	09:30:24	09:30:30	Limit	1	5.00	1	1	4.00	4.00	1	0*
8/24/15	XLK 150904P43.50	09:30:24	09:30:30	Limit	1	5.00	1	1	8.00	8.00	1	0**
8/24/15	XLK 150904P42.50	09:30:24	09:30:30	Limit	1	5.00	1	1	7.00	7.00	1	0*
8/24/15	XLK 150904P40.50	09:30:24	09:30:30	Limit	1	5.00	1	1	5.00	5.00	0	0*
8/24/15	XLK 150904P45.00	09:30:24	09:30:30	Limit	1	5.00	1	1	9.50	9.50	0**	0**
8/24/15	XLK 150911P41.00	09:30:24	09:30:30	Limit	1	5.00	1	1	5.50	5.50	1	0*
8/24/15	XLK 150911P39.50	09:30:24	09:30:30	Limit	1	5.00	1	1	4.00	4.00	0**	0*
8/24/15	XLK 150904P41.00	09:30:24	09:30:30	Limit	1	5.00	1	1	5.50	5.50	0**	0*
8/24/15	JAZZ 150918C147.00	09:30:25	09:30:25	Limit	1	5.00	1	1	2.50	2.50	0**	0*
8/24/15	IVV 150918P188.00	09:30:30	09:30:45	Limit	1	4.80	5	5	11.80	11.80	1	0*
8/24/15	IVV 150918P189.00	09:30:30	09:30:45	Limit	1	4.80	5	5	12.20	12.20	0**	0*

8/24/15	XLF	151016P25.00	09:30:31	09:30:35	Limit	1	3.66	200	200	5.65	5.65	0	0
8/24/15	XLF	150918C12.00	09:30:31	09:30:35	Limit	1	3.80	5	5	8.75	8.75	0	0**
8/24/15	XLF	150918C12.00	09:30:31	09:30:35	Limit	1	3.80	4	5	8.75	8.75	0	0**
8/24/15	XLF	150918P12.00	09:30:31	09:30:35	Limit	1	0.39	0	25	0.39	0.39	0	0
8/24/15	XLF	150918P12.00	09:30:31	09:30:35	Limit	1	0.39	0	24	0.39	0.39	0	0
8/24/15	XLV	150918P67.00	09:30:37	09:30:46	Limit	1	4.78	5	5	5.85	5.85	1	1
8/24/15	XLV	150904P68.00	09:30:37	09:30:46	Limit	1	4.78	5	5	5.75	5.75	0**	0*
8/24/15	XLV	150828P67.00	09:30:37	09:30:46	Limit	1	4.80	0	5	4.80	4.80	1	0*
8/24/15	XLV	151016P86.00	09:30:37	09:30:46	Limit	1	4.80	5	5	22.45	22.45	0**	0**
8/24/15	XLV	150918P67.50	09:30:37	09:30:46	Limit	1	4.79	5	5	6.10	6.10	0**	0*
8/24/15	XLV	150918P66.50	09:30:37	09:30:46	Limit	1	4.80	5	5	5.60	5.60	0**	0*
8/24/15	XLV	151016P83.00	09:30:37	09:30:46	Limit	1	4.80	5	5	19.50	19.50	0**	0**
8/24/15	XLV	150904P67.00	09:30:37	09:30:46	Limit	1	4.76	5	5	5.20	5.20	0**	0*
8/24/15	XLV	150918P65.50	09:30:37	09:30:46	Limit	1	4.85	5	5	5.20	5.20	0**	0*
8/24/15	XLV	151016P84.00	09:30:37	09:30:46	Limit	1	4.80	5	5	20.45	20.45	0**	0*
8/24/15	XLV	151016P81.00	09:30:37	09:30:46	Limit	1	4.80	5	5	17.50	17.50	0**	0*
8/24/15	XLV	150918P72.50	09:30:37	09:30:46	Limit	1	4.80	5	5	9.50	9.50	0	0**
8/24/15	XLV	151016P82.00	09:30:37	09:30:46	Limit	1	4.80	5	5	18.50	18.50	0**	0*
8/24/15	XLV	150918P71.50	09:30:37	09:30:46	Limit	1	4.80	5	5	8.70	8.70	0	0*
8/24/15	XLV	151016P79.00	09:30:37	09:30:46	Limit	1	4.80	5	5	15.55	15.55	0	0**
8/24/15	XLV	150918P70.50	09:30:37	09:30:46	Limit	1	4.80	5	5	8.00	8.00	0	0*
8/24/15	XLV	150918P69.50	09:30:37	09:30:46	Limit	1	4.80	5	5	7.30	7.30	1	1
8/24/15	XLV	151016P80.00	09:30:37	09:30:46	Limit	1	4.80	5	5	16.55	16.55	0**	0*
8/24/15	XLV	160318P72.00	09:30:37	09:30:46	Limit	1	4.80	5	5	10.90	10.90	1	0*
8/24/15	XLV	160318P87.00	09:30:37	09:30:46	Limit	1	4.80	5	5	23.90	23.90	0**	0*
8/24/15	XLV	160318P95.00	09:30:37	09:30:46	Limit	1	4.80	5	5	31.75	31.75	0**	0**
8/24/15	XLV	160318P94.00	09:30:37	09:30:46	Limit	1	4.80	5	5	30.80	30.80	0**	0**
8/24/15	XLV	160318P93.00	09:30:37	09:30:46	Limit	1	4.80	5	5	29.80	29.80	0**	0**
8/24/15	XLV	160318P78.00	09:30:37	09:30:46	Limit	1	4.80	5	5	15.55	15.55	1	0**
8/24/15	XLV	160318P77.00	09:30:37	09:30:46	Limit	1	4.80	5	5	14.70	14.70	1	0**
8/24/15	XLV	160318P76.00	09:30:37	09:30:46	Limit	1	4.80	5	5	13.85	13.85	1	0**
8/24/15	XLV	160318P75.00	09:30:37	09:30:46	Limit	1	4.80	5	5	13.10	13.10	1	0*
8/24/15	XLV	160318P96.00	09:30:37	09:30:46	Limit	1	4.80	5	5	32.75	32.75	0**	0**
8/24/15	XLV	160318P97.00	09:30:37	09:30:46	Limit	1	4.80	5	5	33.75	33.75	0**	0**

8/24/15	XLV 160318P79.00	09:30:37	09:30:46	Limit	1	4.80	5	5	16.40	16.40	0**	0*
8/24/15	XLV 151016P78.00	09:30:37	09:30:46	Limit	1	4.80	5	5	14.60	14.60	0**	0*
8/24/15	XLV 151016P77.00	09:30:37	09:30:46	Limit	1	4.80	5	5	13.65	13.65	0**	0*
8/24/15	XLV 151016P75.00	09:30:37	09:30:46	Limit	1	4.80	5	5	11.85	11.85	0**	0*
8/24/15	XLV 151016P76.00	09:30:37	09:30:46	Limit	1	4.80	5	5	12.75	12.75	0**	0*
8/24/15	XLV 151016C58.00	09:30:37	09:30:46	Limit	1	4.80	5	5	6.70	6.70	0**	0**
8/24/15	XLV 151016C59.00	09:30:37	09:30:46	Limit	1	4.80	5	5	5.85	5.85	0**	0**
8/24/15	XLV 151016C55.00	09:30:37	09:30:46	Limit	1	4.80	5	5	9.35	9.35	0**	0*
8/24/15	XLV 151016C56.00	09:30:37	09:30:46	Limit	1	4.80	5	5	8.50	8.50	0**	0**
8/24/15	XLV 151016C57.00	09:30:37	09:30:46	Limit	1	4.80	5	5	7.60	7.60	0**	0*
8/24/15	XLV 151016P74.00	09:30:37	09:30:46	Limit	1	4.80	5	5	11.00	11.00	0**	0*
8/24/15	XLV 151016P94.00	09:30:37	09:30:46	Limit	1	4.80	5	5	30.45	30.45	0**	0**
8/24/15	XLV 151016P93.00	09:30:37	09:30:46	Limit	1	4.80	5	5	29.45	29.45	0**	0*
8/24/15	XLV 151016P70.00	09:30:37	09:30:46	Limit	1	4.80	5	5	8.00	8.00	0**	0*
8/24/15	XLV 151016P71.00	09:30:37	09:30:46	Limit	1	4.80	5	5	8.65	8.65	0	0*
8/24/15	XLV 150918P73.50	09:30:37	09:30:46	Limit	1	4.80	5	5	10.35	10.35	0**	0*
8/24/15	XLV 151016P68.00	09:30:37	09:30:46	Limit	1	4.80	5	5	6.80	6.80	0**	0*
8/24/15	XLV 151016P69.00	09:30:37	09:30:46	Limit	1	4.80	5	5	7.40	7.40	0	0*
8/24/15	XLV 151016P66.00	09:30:37	09:30:46	Limit	1	4.79	5	5	5.80	5.80	0**	0*
8/24/15	XLV 150918P78.50	09:30:37	09:30:46	Limit	1	4.80	5	5	15.00	15.00	0	0**
8/24/15	XLV 150918P77.50	09:30:37	09:30:46	Limit	1	4.80	5	5	14.05	14.05	0**	0**
8/24/15	XLV 151016P67.00	09:30:37	09:30:46	Limit	1	4.77	5	5	6.25	6.25	0**	0*
8/24/15	XLV 151016P85.00	09:30:37	09:30:46	Limit	1	4.80	5	5	21.45	21.45	0**	0*
8/24/15	XLV 150918P68.50	09:30:37	09:30:46	Limit	1	4.79	5	5	6.70	6.70	1	0*
8/24/15	XLV 150918C52.00	09:30:37	09:30:46	Limit	1	4.80	5	5	11.95	11.95	0**	0**
8/24/15	XLV 150918C53.00	09:30:37	09:30:46	Limit	1	4.80	5	5	11.00	11.00	0**	0**
8/24/15	XLV 150918C54.00	09:30:37	09:30:46	Limit	1	4.80	5	5	10.05	10.05	0**	0**
8/24/15	XLV 160318C55.00	09:30:37	09:30:46	Limit	1	4.80	5	5	10.10	10.10	0**	0*
8/24/15	XLV 160318C50.00	09:30:37	09:30:46	Limit	1	4.80	5	5	14.40	14.40	0**	0**
8/24/15	XLV 160318P92.00	09:30:37	09:30:46	Limit	1	4.80	5	5	28.80	28.80	0**	0**
8/24/15	XLV 160318P91.00	09:30:37	09:30:46	Limit	1	4.80	5	5	27.80	27.80	0**	0**
8/24/15	XLV 160318P90.00	09:30:37	09:30:46	Limit	1	4.80	5	5	26.80	26.80	0**	0**
8/24/15	XLV 160318P71.00	09:30:37	09:30:46	Limit	1	4.80	5	5	10.20	10.20	1	0*
8/24/15	XLV 160318P70.00	09:30:37	09:30:46	Limit	1	4.80	5	5	9.60	9.60	1	0*

8/24/15	XLV 160318P69.00	09:30:37	09:30:46	Limit	1	4.80	5	5	9.00	9.00	1	0*
8/24/15	XLV 160318P68.00	09:30:37	09:30:46	Limit	1	4.80	5	5	8.45	8.45	1	0*
8/24/15	XLV 160318P89.00	09:30:37	09:30:46	Limit	1	4.80	5	5	25.85	25.85	0**	0**
8/24/15	XLV 160318P88.00	09:30:37	09:30:46	Limit	1	4.80	5	5	24.85	24.85	0**	0**
8/24/15	XLV 160318P86.00	09:30:37	09:30:46	Limit	1	4.80	5	5	22.90	22.90	0**	0**
8/24/15	XLV 160318P85.00	09:30:37	09:30:46	Limit	1	4.80	5	5	21.95	21.95	0**	0**
8/24/15	XLV 160318P84.00	09:30:37	09:30:46	Limit	1	4.80	5	5	21.00	21.00	0**	0**
8/24/15	XLV 160318P83.00	09:30:37	09:30:46	Limit	1	4.80	5	5	20.05	20.05	0**	0**
8/24/15	XLV 160318P82.00	09:30:37	09:30:46	Limit	1	4.80	5	5	19.15	19.15	0**	0**
8/24/15	XLV 160318P81.00	09:30:37	09:30:46	Limit	1	4.80	5	5	18.20	18.20	0**	0**
8/24/15	XLV 160318P80.00	09:30:37	09:30:46	Limit	1	4.80	5	5	17.30	17.30	0**	0**
8/24/15	XLV 160318P74.00	09:30:37	09:30:46	Limit	1	4.80	5	5	12.30	12.30	1	0**
8/24/15	XLV 160318P73.00	09:30:37	09:30:46	Limit	1	4.80	5	5	11.60	11.60	1	0**
8/24/15	XLV 150828P77.00	09:30:37	09:30:46	Limit	1	4.80	5	5	13.25	13.25	0	0*
8/24/15	XLV 150828P76.50	09:30:37	09:30:46	Limit	1	4.80	5	5	12.80	12.80	1	0*
8/24/15	XLV 150828P78.00	09:30:37	09:30:46	Limit	1	4.80	5	5	14.25	14.25	0	0*
8/24/15	XLV 150828P77.50	09:30:37	09:30:46	Limit	1	4.80	5	5	13.75	13.75	1	0**
8/24/15	XLV 150828P79.00	09:30:37	09:30:46	Limit	1	4.80	5	5	15.30	15.30	0	0
8/24/15	XLV 150828P78.50	09:30:37	09:30:46	Limit	1	4.80	5	5	14.75	14.75	1	0**
8/24/15	XLV 150828P72.00	09:30:37	09:30:46	Limit	1	4.80	5	5	8.45	8.45	1	1
8/24/15	XLV 150828P71.50	09:30:37	09:30:46	Limit	1	4.80	5	5	7.95	7.95	1	0*
8/24/15	XLV 150828P88.00	09:30:37	09:30:46	Limit	1	4.80	5	5	24.20	24.20	0	0**
8/24/15	XLV 150918P93.00	09:30:37	09:30:46	Limit	1	4.80	5	5	29.45	29.45	0	0**
8/24/15	XLV 150918P94.00	09:30:37	09:30:46	Limit	1	4.80	5	5	30.45	30.45	0	0**
8/24/15	XLV 150918P91.00	09:30:37	09:30:46	Limit	1	4.80	5	5	27.45	27.45	0	0**
8/24/15	XLV 150918P92.00	09:30:37	09:30:46	Limit	1	4.80	5	5	28.45	28.45	0	0
8/24/15	XLV 150918P95.00	09:30:37	09:30:46	Limit	1	4.80	5	5	31.45	31.45	0**	0**
8/24/15	XLV 150918P96.00	09:30:37	09:30:46	Limit	1	4.80	5	5	32.50	32.50	0	0**
8/24/15	XLV 150918P83.50	09:30:37	09:30:46	Limit	1	4.80	5	5	19.95	19.95	0**	0**
8/24/15	XLV 150918P86.00	09:30:37	09:30:46	Limit	1	4.80	5	5	22.50	22.50	0	0**
8/24/15	XLV 150918P81.50	09:30:37	09:30:46	Limit	1	4.80	5	5	17.95	17.95	0**	0**
8/24/15	XLV 150918P82.50	09:30:37	09:30:46	Limit	1	4.80	5	5	18.95	18.95	0	0**
8/24/15	XLV 150918P79.50	09:30:37	09:30:46	Limit	1	4.80	5	5	16.00	16.00	0**	0*
8/24/15	XLV 150918P80.50	09:30:37	09:30:46	Limit	1	4.80	5	5	17.00	17.00	0**	0*

8/24/15	XLV 150918C46.00	09:30:37	09:30:46	Limit	1	4.80	5	5	17.85	17.85	0**	0**
8/24/15	XLV 150918P88.00	09:30:37	09:30:46	Limit	1	4.80	5	5	24.45	24.45	0	0**
8/24/15	XLV 150918P87.00	09:30:37	09:30:46	Limit	1	4.80	5	5	23.45	23.45	0	0**
8/24/15	XLV 150918P90.00	09:30:37	09:30:46	Limit	1	4.80	5	5	26.45	26.45	0	0**
8/24/15	XLV 150918P89.00	09:30:37	09:30:46	Limit	1	4.80	5	5	25.45	25.45	0	0
8/24/15	XLV 151016P92.00	09:30:37	09:30:46	Limit	1	4.80	5	5	28.45	28.45	0**	0*
8/24/15	XLV 151016P91.00	09:30:37	09:30:46	Limit	1	4.80	5	5	27.45	27.45	0**	0**
8/24/15	XLV 151016P90.00	09:30:37	09:30:46	Limit	1	4.80	5	5	26.45	26.45	0**	0**
8/24/15	XLV 151016P89.00	09:30:37	09:30:46	Limit	1	4.80	5	5	25.45	25.45	0**	0**
8/24/15	XLV 151016P88.00	09:30:37	09:30:46	Limit	1	4.80	5	5	24.45	24.45	0**	0**
8/24/15	XLV 151016P87.00	09:30:37	09:30:46	Limit	1	4.80	5	5	23.45	23.45	0**	0**
8/24/15	XLV 151016P95.00	09:30:37	09:30:46	Limit	1	4.80	5	5	31.45	31.45	0**	0*
8/24/15	XLV 151016P72.00	09:30:37	09:30:46	Limit	1	4.80	5	5	9.40	9.40	0	0*
8/24/15	XLV 150918P76.50	09:30:37	09:30:46	Limit	1	4.80	5	5	13.10	13.10	0**	0**
8/24/15	XLV 150918P75.50	09:30:37	09:30:46	Limit	1	4.80	5	5	12.15	12.15	0**	0*
8/24/15	XLV 151016P73.00	09:30:37	09:30:46	Limit	1	4.80	5	5	10.15	10.15	0**	0*
8/24/15	XLV 150918P74.50	09:30:37	09:30:46	Limit	1	4.80	5	5	11.25	11.25	0	0*
8/24/15	XLV 150918C47.00	09:30:37	09:30:46	Limit	1	4.85	5	5	16.80	16.80	0**	0**
8/24/15	XLV 150918C48.00	09:30:37	09:30:46	Limit	1	4.80	5	5	15.85	15.85	0	0**
8/24/15	XLV 150918C49.00	09:30:37	09:30:46	Limit	1	4.80	5	5	14.90	14.90	0**	0*
8/24/15	XLV 150918C51.00	09:30:37	09:30:46	Limit	1	0.00	5	0	11.05	11.05	0**	0*
8/24/15	XLV 150828P87.00	09:30:37	09:30:46	Limit	1	4.80	5	5	23.20	23.20	0	0**
8/24/15	XLV 150828P86.00	09:30:37	09:30:46	Limit	1	4.80	5	5	22.25	22.25	0	0**
8/24/15	XLV 150828P82.50	09:30:37	09:30:46	Limit	1	4.80	5	5	18.70	18.70	0	0**
8/24/15	XLV 150904P65.00	09:30:37	09:30:46	Limit	1	4.80	0	5	4.80	4.80	0**	0*
8/24/15	XLV 150904P78.00	09:30:37	09:30:46	Limit	1	4.80	5	5	14.25	14.25	1	0*
8/24/15	XLV 150904P77.50	09:30:37	09:30:46	Limit	1	4.80	5	5	13.75	13.75	0**	0**
8/24/15	XLV 150904P79.00	09:30:37	09:30:46	Limit	1	4.80	5	5	15.25	15.25	1	0*
8/24/15	XLV 150904P78.50	09:30:37	09:30:46	Limit	1	4.80	5	5	14.75	14.75	0	0**
8/24/15	XLV 150904P80.00	09:30:37	09:30:46	Limit	1	4.80	5	5	16.25	16.25	0	0**
8/24/15	XLV 150904P79.50	09:30:37	09:30:46	Limit	1	4.80	5	5	15.75	15.75	0**	0**
8/24/15	XLV 150904P84.00	09:30:37	09:30:46	Limit	1	4.80	5	5	20.20	20.20	0	0**
8/24/15	XLV 150904P84.50	09:30:37	09:30:46	Limit	1	4.80	5	5	20.70	20.70	0	0**
8/24/15	XLV 150904P85.00	09:30:37	09:30:46	Limit	1	4.80	5	5	21.20	21.20	0	0**

8/24/15	XLV 150904P83.00	09:30:37	09:30:46	Limit	1	4.80	5	5	19.20	19.20	0	0**
8/24/15	XLV 150904P83.50	09:30:37	09:30:46	Limit	1	4.80	5	5	19.70	19.70	1	0**
8/24/15	XLV 150904P67.50	09:30:37	09:30:46	Limit	1	4.79	5	5	5.50	5.50	1	0*
8/24/15	XLV 150904P68.00	09:30:37	09:30:46	Limit	1	4.78	5	4	5.75	5.75	0**	0*
8/24/15	XLV 150904P69.50	09:30:37	09:30:46	Limit	1	4.76	5	5	6.65	6.65	1	0*
8/24/15	XLV 150904P70.00	09:30:37	09:30:46	Limit	1	4.76	5	5	7.00	7.00	1	0*
8/24/15	XLV 150904P68.50	09:30:37	09:30:46	Limit	1	4.80	5	5	6.05	6.05	0**	0*
8/24/15	XLV 150904P69.00	09:30:37	09:30:46	Limit	1	4.79	5	5	6.35	6.35	0**	0*
8/24/15	XLV 150904P71.50	09:30:37	09:30:46	Limit	1	4.80	5	5	8.20	8.20	1	0*
8/24/15	XLV 150904P72.00	09:30:37	09:30:46	Limit	1	4.80	5	5	8.60	8.60	1	0*
8/24/15	XLV 150904P70.50	09:30:37	09:30:46	Limit	1	4.80	5	5	7.40	7.40	1	0*
8/24/15	XLV 150904P71.00	09:30:37	09:30:46	Limit	1	4.76	5	5	7.75	7.75	1	0*
8/24/15	XLV 150904P80.50	09:30:37	09:30:46	Limit	1	4.80	5	5	16.75	16.75	0	0**
8/24/15	XLV 150904P81.00	09:30:37	09:30:46	Limit	1	4.80	5	5	17.20	17.20	0	0**
8/24/15	XLV 150904P81.50	09:30:37	09:30:46	Limit	1	4.80	5	5	17.75	17.75	0	0**
8/24/15	XLV 150904P82.00	09:30:37	09:30:46	Limit	1	4.80	5	5	18.20	18.20	0	0**
8/24/15	XLV 150904P82.50	09:30:37	09:30:46	Limit	1	4.80	5	5	18.70	18.70	0	0**
8/24/15	XLV 150904P73.00	09:30:37	09:30:46	Limit	1	4.80	5	5	9.55	9.55	0	0*
8/24/15	XLV 150904P72.50	09:30:37	09:30:46	Limit	1	4.80	5	5	9.05	9.05	1	0*
8/24/15	XLV 150904P74.00	09:30:37	09:30:46	Limit	1	4.80	5	5	10.40	10.40	1	0*
8/24/15	XLV 150904P73.50	09:30:37	09:30:46	Limit	1	4.80	5	5	10.00	10.00	0	0*
8/24/15	XLV 150904P75.00	09:30:37	09:30:46	Limit	1	4.80	5	5	11.35	11.35	1	0*
8/24/15	XLV 150904P74.50	09:30:37	09:30:46	Limit	1	4.80	5	5	10.85	10.85	1	0*
8/24/15	XLV 150904P76.00	09:30:37	09:30:46	Limit	1	4.80	5	5	12.30	12.30	1	0*
8/24/15	XLV 150904P75.50	09:30:37	09:30:46	Limit	1	4.80	5	5	11.80	11.80	1	0*
8/24/15	XLV 150904P77.00	09:30:37	09:30:46	Limit	1	4.80	5	5	13.25	13.25	1	0*
8/24/15	XLV 150904P76.50	09:30:37	09:30:46	Limit	1	4.80	5	5	12.80	12.80	1	0*
8/24/15	XLV 150904P66.00	09:30:37	09:30:46	Limit	1	4.80	5	5	4.80	4.80	0**	0*
8/24/15	XLV 150904P67.00	09:30:37	09:30:46	Limit	1	4.76	5	4	5.20	5.20	0**	0*
8/24/15	XLV 160318C59.00	09:30:37	09:30:46	Limit	1	4.80	5	5	6.95	6.95	0**	0**
8/24/15	XLV 160318C58.00	09:30:37	09:30:46	Limit	1	4.80	5	5	7.70	7.70	0**	0**
8/24/15	XLV 160318C57.00	09:30:37	09:30:46	Limit	1	4.80	5	5	8.50	8.50	0**	0**
8/24/15	XLV 150828P82.00	09:30:37	09:30:46	Limit	1	4.80	5	5	18.20	18.20	0	0**
8/24/15	XLV 150828P81.50	09:30:37	09:30:46	Limit	1	4.80	5	5	17.75	17.75	0	0**

8/24/15	XLV 150828P79.50	09:30:37	09:30:46	Limit	1	4.80	5	5	15.75	15.75	0**	0**
8/24/15	XLV 150925P84.50	09:30:37	09:30:46	Limit	1	4.80	5	5	20.95	20.95	0**	0*
8/24/15	XLV 150925P85.00	09:30:37	09:30:46	Limit	1	4.80	5	5	21.45	21.45	0**	0**
8/24/15	XLV 150925P80.50	09:30:37	09:30:46	Limit	1	4.80	5	5	17.00	17.00	0**	0**
8/24/15	XLV 150828P81.00	09:30:37	09:30:46	Limit	1	4.80	5	5	17.20	17.20	1	0**
8/24/15	XLV 150925P81.00	09:30:37	09:30:46	Limit	1	4.80	5	5	17.50	17.50	0**	0**
8/24/15	XLV 150828P80.50	09:30:37	09:30:46	Limit	1	4.80	5	5	16.70	16.70	0**	0**
8/24/15	XLV 150925P81.50	09:30:37	09:30:46	Limit	1	4.80	5	5	17.95	17.95	0	0**
8/24/15	XLV 150925P82.00	09:30:37	09:30:46	Limit	1	4.80	5	5	18.45	18.45	0	0**
8/24/15	XLV 150828P85.00	09:30:37	09:30:46	Limit	1	4.80	5	5	21.20	21.20	0**	0
8/24/15	XLV 150925P82.50	09:30:37	09:30:46	Limit	1	4.80	5	5	18.95	18.95	0**	0**
8/24/15	XLV 150828P84.00	09:30:37	09:30:46	Limit	1	4.80	5	5	20.20	20.20	0**	0**
8/24/15	XLV 150925P83.00	09:30:37	09:30:46	Limit	1	4.80	5	5	19.45	19.45	0**	0**
8/24/15	XLV 151002P84.00	09:30:37	09:30:46	Limit	1	4.80	5	5	20.45	20.45	0**	0**
8/24/15	XLV 151002P81.50	09:30:37	09:30:46	Limit	1	4.80	5	5	18.00	18.00	0**	0**
8/24/15	XLV 151002P82.00	09:30:37	09:30:46	Limit	1	4.80	5	5	18.50	18.50	0**	0**
8/24/15	XLV 151002P80.50	09:30:37	09:30:46	Limit	1	4.80	5	5	17.00	17.00	0**	0**
8/24/15	XLV 151002P81.00	09:30:37	09:30:46	Limit	1	4.80	5	5	17.50	17.50	0	0**
8/24/15	XLV 151002P80.00	09:30:37	09:30:46	Limit	1	4.80	5	5	16.50	16.50	0	0**
8/24/15	XLV 150925P79.00	09:30:37	09:30:46	Limit	1	4.80	5	5	15.50	15.50	0	0**
8/24/15	XLV 150925P84.00	09:30:37	09:30:46	Limit	1	4.80	5	5	20.45	20.45	0**	0**
8/24/15	XLV 150925P78.50	09:30:37	09:30:46	Limit	1	4.80	5	5	15.05	15.05	0	0**
8/24/15	XLV 150828P76.00	09:30:37	09:30:46	Limit	1	4.80	5	5	12.25	12.25	1	0*
8/24/15	XLV 150925P80.00	09:30:37	09:30:46	Limit	1	4.80	5	5	16.50	16.50	1	0**
8/24/15	ULTA 160115C135.00	09:30:38	09:30:42	Limit	1	4.80	5	5	7.00	7.00	1	0*
8/24/15	ESRX 151016P80.00	09:31:13	09:31:16	Limit	1	5.00	1	1	8.20	8.20	1	0*
8/24/15	XLV 150918P74.00	09:31:27	09:31:31	Limit	1	5.00	1	1	14.60	14.60	1	0*
8/24/15	CVS 150828C80.00	09:31:41	09:31:56	Limit	1	5.00	10	10	2.00	2.00	0**	0**
8/24/15	F 151016P14.00	09:33:31	09:33:32	Limit	10	1.61	10	10	3.50	3.50	1	0*
8/24/15	F 151016P11.00	09:33:31	09:33:32	Limit	5	2.22	0	5	2.22	2.22	1	1

*Outside the 5 minute window.

**No trade price before/after LULD state.