

MIAX PEARL Appendix A

Obvious and Catastrophic Errors During Limit and Straddle States

For the month of May 2019, the MIAX PEARL Exchange collected the following dataset containing the data for each Straddle and Limit State in optionable stocks.

Stock Symbol	Option Symbol	Trade Date	LULD Start Time	Straddle Limit Indicator	Executed Volume	TW Avg PBBO Spread	TW Avg Quote Bid Size	TW Avg Quote Ask Size	High Execution Price	Low Execution Price	Trades Reviewed for Error	Price Change GT 30 PCT in LULD	Price Change GT 30 PCT After LULD
ZYNE	ZYNE-2019-06-21-P-7.50	05/02/2019	10:31:45 AM	STRADDLE	4	1.28	0.53	1	0.4	0.4	N/A	0	0
HOME	HOME-2019-05-17-C-23.00	05/15/2019	03:10:56 PM	STRADDLE	347	0.25	0	0	0.25	0.25	N/A	0	0
S	S-2019-05-24-P-4.50	05/20/2019	02:33:11 PM	LIMIT	1	2.49	0	0.03	0.01	0.01	N/A	0	0
CY	CY-2019-06-21-C-16.00	05/29/2019	09:59:38 AM	STRADDLE	1	0.95	0	0.01	0.65	0.65	N/A	1	1
CY	CY-2019-06-21-C-18.00	05/29/2019	09:59:38 AM	STRADDLE	10	0.3	0	0.01	0.2	0.2	N/A	1	1