

MIAX PEARL Appendix A

Obvious and Catastrophic Errors during Limit and Straddle States

For the month of September 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
MDR	MDR-2019-10-18-C-4.00	09/18/2019	10:50:39 AM	STRADDLE	10	0.42	0	1	0.5	0.5	N/A	1	0
MDR	MDR-2020-01-17-C-7.00	09/18/2019	10:57:34 AM	STRADDLE	4	1.5	0	0	0.35	0.35	N/A	1	0
MDR	MDR-2020-01-17-P-5.00	09/18/2019	02:27:22 PM	STRADDLE	17	4.86	0.05	0.05	3.5	3.5	N/A	0	0
MDR	MDR-2021-01-15-C-5.00	09/18/2019	02:27:22 PM	STRADDLE	40	10	0	0	0.5	0.5	N/A	0	0
USAT	USAT-2021-01-15-P-5.00	09/20/2019	02:31:07 PM	LIMIT	2	9.9	0	0	1.45	1.45	N/A	0	0
USAT	USAT-2021-01-15-P-7.50	09/20/2019	02:31:07 PM	LIMIT	1	9.91	0	0	3	3	N/A	0	0
USAT	USAT-2020-01-17-C-9.00	09/20/2019	02:41:44 PM	STRADDLE	2	3.48	0	1	0.2	0.2	N/A	0	0
PCG	PCG-2019-10-25-C-13.00	09/23/2019	10:51:41 AM	STRADDLE	4	4.31	0	0.85	1.15	1.15	N/A	0	0
USAT	USAT-2019-10-18-P-7.00	09/24/2019	01:39:28 PM	STRADDLE	1	0.88	0.03	0.04	2.95	2.95	N/A	0	0