

## MIAX PEARL Appendix A

### Obvious and Catastrophic Errors During Limit and Straddle States

For the month of October 2018, 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 MBBO 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
OMER	OMER-2018-10-19-C-25.00	10/1/2018	2:50:40 PM	STRADDLE	13	2.29	0.12	0.25	0.95	0.95	N/A	0	0
OMER	OMER-2018-10-19-C-39.00	10/1/2018	3:11:32 PM	STRADDLE	1	5	0	0	0.1	0.1	N/A	0	0
ZNGA	ZNGA-2018-10-12-C-4.50	10/9/2018	1:24:05 PM	LIMIT	45	0.1	0	0.11	0.03	0.01	N/A	0	1
ZNGA	ZNGA-2018-10-19-C-4.00	10/9/2018	1:24:05 PM	LIMIT	5	0.02	0	0.1	0.12	0.12	N/A	1	0
ZNGA	ZNGA-2018-10-26-P-4.00	10/9/2018	1:24:05 PM	LIMIT	10	2.69	0	0.1	0.1	0.1	N/A	0	0
ZNGA	ZNGA-2018-11-16-C-4.50	10/9/2018	1:24:05 PM	LIMIT	1	0.06	0	0.1	0.06	0.06	N/A	0	0
ZNGA	ZNGA-2018-12-21-C-4.50	10/9/2018	1:24:05 PM	LIMIT	1	0.06	0	0.1	0.09	0.09	N/A	0	0
ZNGA	ZNGA-2020-01-17-C-1.50	10/9/2018	1:24:05 PM	LIMIT	1	2.55	0	0	2.55	2.55	N/A	0	0
CZR	CZR-2018-10-19-C-9.50	10/17/2018	10:44:32 AM	STRADDLE	50	2.76	0	1.23	0.1	0.1	N/A	0	0
CZR	CZR-2018-10-19-C-10.50	10/17/2018	12:19:53 PM	LIMIT	10	2.53	0	0.82	0.45	0.45	N/A	1	0
CZR	CZR-2018-10-19-C-12.00	10/17/2018	12:20:04 PM	STRADDLE	1	0.14	127.74	1.02	0.1	0.1	N/A	1	0
CNET	CNET-2018-11-16-C-3.00	10/18/2018	11:05:33 AM	STRADDLE	1	0.5	0.52	0.07	0.45	0.45	N/A	1	0
KNDI	KNDI-2018-11-16-C-5.00	10/29/2018	10:35:46 AM	STRADDLE	50	0.3	0.02	0.29	0.3	0.3	N/A	0	0
KNDI	KNDI-2018-11-16-C-6.00	10/29/2018	10:35:46 AM	STRADDLE	41	0.2	0	0.62	0.15	0.15	N/A	0	0