

MIAX PEARL Appendix A

Obvious and Catastrophic Errors During Limit and Straddle States

For the month of February 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
VXX	VXX-2018-02-16-C-45.00	02/05/18	3:07:36 PM	STRADDLE	16	0.2	25	10	3.95	3.95	N/A	0	0
AMZN	AMZN-2018-02-09-P-1350.00	02/05/18	3:10:49 PM	STRADDLE	9	22	0	0	22	22	N/A	0	0
SVXY	SVXY-2018-06-15-C-110.00	02/05/18	3:19:20 PM	STRADDLE	9	12.04	0	0	9	9	N/A	0	0
VXX	VXX-2018-04-20-P-35.00	02/06/18	9:48:22 AM	STRADDLE	75	2.35	1	1	4.55	4.55	N/A	0	0
VXX	VXX-2018-03-23-P-23.00	02/06/18	9:48:24 AM	STRADDLE	3	0.67	0	0	0.47	0.47	N/A	0	0
VXX	VXX-2018-02-09-P-46.00	02/06/18	9:48:24 AM	STRADDLE	10	1.5	0.94	0.94	4.4	4.4	N/A	0	0
VXX	VXX-2018-02-16-P-50.00	02/06/18	9:48:24 AM	STRADDLE	1	0.87	1.4	1.39	8.05	8.05	N/A	0	0
VIXY	VIXY-2018-02-23-P-32.00	02/06/18	9:59:22 AM	STRADDLE	1	3.55	8.4	8.12	2	2	N/A	0	0
VXXB	VXXB-2018-02-16-C-29.00	02/06/18	10:38:06 AM	STRADDLE	10	5	4.15	4.15	28.2	28.2	N/A	0	0
RIOT	RIOT-2018-02-23-C-20.00	02/13/18	10:33:42 AM	STRADDLE	5	4.74	0	0	0.3	0.3	N/A	1	0
CCOI	CCOI-2018-04-20-P-40.00	02/21/18	3:59:53 PM	STRADDLE	5	2.9	0	0	2.9	2.9	N/A	0	0