**MIAX Emerald Appendix A**

**Obvious and Catastrophic Errors during Limit and Straddle States**

For the month of September 2019, the MIAX Emerald 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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