MIAX Options Appendix A

Obvious and Catastrophic Errors During Limit and Straddle States

For the month of November 2018, the MIAX Options 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
SYMC	SYMC-2019-01-18-C-18.00	11/6/2018	11:13:59 AM	STRADDLE	2	6.64	0	0	4.3	4.3	N/A	0	0
SYMC	SYMC-2018-11-09-C-21.50	11/6/2018	11:13:59 AM	STRADDLE	15	0.4	0	0	0.8	0.8	N/A	0	0
SYMC	SYMC-2019-01-18-C-25.00	11/6/2018	11:14:08 AM	STRADDLE	26	0.4	0	0.11	0.36	0.36	N/A	0	1
SYMC	SYMC-2019-01-18-C-22.00	11/6/2018	11:14:08 AM	STRADDLE	2	4.87	0	0.11	1.5	1.5	N/A	0	0
SYMC	SYMC-2018-11-16-C-22.00	11/6/2018	11:14:08 AM	STRADDLE	10	4.84	0	0.11	0.7	0.7	N/A	1	0
NVLN	NVLN-2018-11-16-C-2.50	11/8/2018	10:00:39 AM	STRADDLE	1	5	0	10	0.1	0.1	N/A	0	0
CBAY	CBAY-2018-11-16-P-7.50	11/13/2018	10:17:11 AM	STRADDLE	4	1.48	0	0	0.3	0.3	N/A	0	1