

## MIAX PEARL Appendix A

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

For the month of June 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
MNK	MNK-2019-07-19-C-8.00	06/05/2019	01:03:39 PM	STRADDLE	1	2.8	0	0	2.8	2.8	N/A	0	0
BKS	BKS-2019-07-19-C-4.00	06/06/2019	01:49:12 PM	STRADDLE	12	3.02	0	0.98	1	1	N/A	0	0
MLNT	MLNT-2019-06-21-C-5.00	06/19/2019	09:45:09 AM	LIMIT	10	0.79	0.82	0	0.65	0.65	N/A	1	1
MLNT	MLNT-2019-06-21-C-7.50	06/19/2019	09:45:09 AM	LIMIT	10	0.15	0	0.02	0.1	0.1	N/A	0	1
PCG	PCG-2019-06-28-C-26.00	06/21/2019	01:03:08 PM	STRADDLE	1	4.87	0	0	1.2	1.2	N/A	1	0
QEP	QEP-2019-07-19-C-7.00	06/26/2019	03:10:03 PM	LIMIT	50	0.25	0	0	0.25	0.25	N/A	0	1
QEP	QEP-2019-07-19-C-8.00	06/26/2019	03:10:03 PM	LIMIT	50	0.15	0	0.02	0.15	0.15	N/A	0	1
SRPT	SRPT-2019-06-28-P-125.00	06/28/2019	10:12:13 AM	STRADDLE	1	4.99	0	0.02	1	1	N/A	1	0
SRPT	SRPT-2019-06-28-C-140.00	06/28/2019	10:12:13 AM	STRADDLE	1	4.87	0.04	0.05	4.8	4.8	N/A	1	0
SRPT	SRPT-2019-07-19-C-180.00	06/28/2019	10:12:13 AM	STRADDLE	3	0.35	0	0.02	0.35	0.35	N/A	0	1
SRPT	SRPT-2019-08-16-P-120.00	06/28/2019	10:12:13 AM	STRADDLE	65	4.07	0.05	0.05	6	6	N/A	0	0