

MIAX Options Appendix A

Obvious and Catastrophic Errors During Limit and Straddle States

For the month of October 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
OMER	OMER-2019-02-15-C-28.00	10/1/2018	2:50:34 PM	STRADDLE	15	5	10	10	3	3	N/A	0	0
OMER	OMER-2020-01-17-P-5.00	10/1/2018	2:50:40 PM	STRADDLE	50	9.78	0	0.25	0.45	0.45	N/A	0	0
OMER	OMER-2018-10-19-C-27.00	10/1/2018	2:50:40 PM	STRADDLE	2	4.85	0	0.25	0.2	0.2	N/A	1	0
OMER	OMER-2018-10-19-C-25.00	10/1/2018	2:50:40 PM	STRADDLE	13	2.88	0	0.25	0.95	0.95	N/A	0	0
ZNGA	ZNGA-2018-10-26-C-4.00	10/9/2018	1:24:05 PM	LIMIT	3	4.97	0	1.4	0.25	0.2	N/A	0	0
MITK	MITK-2018-10-19-C-7.50	10/10/2018	12:08:14 PM	STRADDLE	12	4.32	0	0.49	0.3	0.3	N/A	0	0
MITK	MITK-2018-11-16-C-2.50	10/10/2018	12:08:14 PM	STRADDLE	6	4.9	0.49	0.46	7	7	N/A	0	0
CZR	CZR-2018-10-19-C-11.00	10/17/2018	12:19:39 PM	STRADDLE	20	0.36	0	17.2	0.25	0.25	N/A	0	0
CZR	CZR-2018-10-26-C-10.50	10/17/2018	12:19:53 PM	LIMIT	80	0.8	1.33	21.8	0.8	0.8	N/A	0	0
CZR	CZR-2019-01-18-C-13.00	10/17/2018	12:20:26 PM	STRADDLE	18	0.35	0	0	0.2	0.2	N/A	0	0
PTE	PTE-2018-10-19-P-12.50	10/18/2018	10:12:06 AM	STRADDLE	5	4.3	0	0.56	0.3	0.3	N/A	1	1
CNET	CNET-2018-10-19-P-2.00	10/18/2018	11:05:33 AM	STRADDLE	1	0	0	0	0.01	0.01	N/A	1	0
CNET	CNET-2018-10-19-C-2.00	10/18/2018	11:05:33 AM	STRADDLE	1	0.56	1.03	0.55	0.84	0.84	N/A	1	0
SCG	SCG-2018-11-16-C-45.00	10/30/2018	9:47:59 AM	STRADDLE	5	0.3	0	7.85	0.3	0.3	N/A	0	0