

**ARB BLOCK & Half Block
TRADE REPORT**

TRADE DATE: October 16, 2018

ICE Futures-US Block trade Report Last printed 10/16/2018 15:48:23 PM

							ARB Premium	Liffe	
Time	Contract	Strip	Price	Strike	Option	Quantity	(\$/MT)	Strip	*Code

This Block Trade Report reflects ARB block trades and half Block trades that have been reported to the Exchange. Because the trades may not have been submitted to, or acted upon by, the respective clearing members of the trade participants at the time of such report, it is subject to change. Any trade that is not fully accepted by a clearing member on each side will be deleted from the Report on the date reported.

ICE Futures U.S. publishes a daily Block Trade Report

*Code **L** = Lay up / **S** = Spread / **F** = Fence / **ST** = Straddle / **STG** = Strangle / **A** = ARB Block (Sugar11 only) / **LCS** = Option Calendar Spread Lay Up, **CSO** = Calendar Spread Option / **LUS** = Laid Up Spread / **B** = Butterfly / **SYN** = Synthetic / **CON** = Condor / **CVN** = Conversion