

ARB BLOCK & Half Block TRADE REPORT

TRADE DATE: February 15, 2019

ICE Futures-US Block trade Report Last printed 02/15/2019 12:10:56 PM

Time	Contract	Strip	Price	Strike	Option	Quantity	ARB Premium	IFEU Strip	*Code
11:53:33	SB 11	Oct19	13.39		none	100	\$65.50	Oct19	A
11:51:20	SB 11	May19	12.90		none	100	\$67.00	May19	A
10:40:21	SB 11	May19	12.56		none	100	\$68.50	May19	A
08:23:06	SB 11	May19	12.56		none	100	\$68.40	May19	A
08:08:25	SB 11	Jul19	12.79		none	100	\$69.00	Aug19	A
04:48:04	SB 11	Oct19	13.00		none	100	\$66.00	Oct19	A

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 / **LCS** = Option Calendar Spread Lay Up, **CSO** = Calendar Spread Option / **LUS** = Laid Up Spread / **B** = Butterfly / **SYN** = Synthetic / **CON** = Condor / **CVN** = Conversion

** Sugar Arb Premium Shown in **\$/MT**; Coffee Arb Premium shown in **cents/lb**