UNITED STATES OF AMERICA
Before the
COMMODITY FUTURES TRADING COMMISSION

ARCHIE GRAHAM, Complainant, v. REFCO, INCORPORATED, and SHELDON EDRIC BURKHART, Respondents.	*	CFTC Docket No. 03-R41

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INITIAL DECISION

Introduction

The heart of this dispute is complainant's effort to stay *out* of the market, and Refco's three-hour delay in reporting that he was *in* the market. Archie Graham seeks to recover the $2,436 trading loss that he claims was caused by respondents' mishandling and misreporting of a stop order to buy one March Heating Oil futures contract. Graham had placed the order, via Refco's on-line trading platform, before the NYMEX Heating Oil futures market opened on February 10, 2003, a day of active trading in the energy pits due to worsening political unrest in Venezuela and looming war in Iraq. Ten minutes after the open, the market hit Graham's stop price and then quickly retreated. According to respondents, immediately afterwards an independent floor broker, selected by Refco, filled Graham's order.

Unfortunately, Refco would not report the fill to Graham for another three hours. Respondents explain that, due to extraordinarily "hectic" trading conditions, the fill report "was delayed for some time coming out of the pit," and then was further delayed because Refco's

trading desk had deferred recording fills to give priority to getting new orders into the pit.[1] During this three-hour delay, Refco's on-line system would continue to report that the stop order was "working."

In the meantime, about eight minutes after the market had hit the stop price, Graham placed an order to cancel the buy-stop order. About an hour later, because the online system continued to report the cancellation order as "pending," Graham called the Refco trading desk. Graham claims that during this conversation Sheldon Burkhart confirmed that he was "out of the trade." Burkhart denies that he spoke to Graham at this time, and denies that he ever told Graham that he was out of the trade. When Refco eventually reported that the buy order had been "too late to cancel" and that the buy order had been filled, Graham liquidated and realized a loss of $2,435.

Graham, appearing *pro se*, claims that the floor broker selected by Refco failed to execute the order and to report the fill in a timely and diligent manner, and that Refco failed to provide timely and accurate information about the status of the order.[2] Graham also seeks sanctions for Refco's failure to produce digital recordings of his conversations with the Refco trading desk.[3]

In reply, Refco, Incorporated and Sheldon Burkhart, represented by Refco's in-house counsel, deny any violations, and specifically deny that Burkhart verbally reported that the stop order had been cancelled.[4] Respondents assert that the buy-stop order was promptly and diligently executed before Graham placed the cancel order, assert that the delay in reporting the

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[1] *See* Laczynski e-mail dated February 20, 2003 (exhibit to complaint); ¶¶ 16, 19 and 20 of respondents' joint answer; second paragraph of Burkhart's notes (respondents' post-hearing production); ¶ 8 of respondents' verified statement; and Burkhart's testimony at pages 39, and 56-57, of hearing transcript.

[2] *See* Graham's complaint, reply to respondents' answer, reply to respondents' verified statement, reply to respondents' post-hearing production, and closing statement at pages 57-58 of the hearing transcript.

[3] *See, e.g.*, Graham's request for sanctions for respondents' failure to produce digital recordings of phone conversations (filed February 25, 2004).

[4] Refco has stated for the record that the unidentified floor broker was not a Refco employee, but Refco has not challenged Graham's assertion that Refco made that floor broker its agent when it selected the floor broker to handle Graham's order.

fill was immaterial, and assert that Graham "has not . . . incurred the damages [claimed]," because he has not paid the debit balance.[5] Finally, Refco argues that its non-production of the digital recordings should have no consequence in this proceeding because it is not statutorily required to create or retain the recordings and because it routinely erases recordings after ten days.[6]

After considering the documentary evidence and the parties' oral testimony, it has been concluded that Graham has established $1,806 in damages caused by a violation of Section 4d of the Commodity Exchange Act by Refco's floor broker agent and by violations of Sections 4b and 4d of the Act by Refco, Incorporated.[7] It has also been concluded that Graham has failed to establish any violations causing damages by Burkhart. These conclusions reflect my determination to downgrade the reliability of respondents' assertions about the handling and reporting of the disputed order, based on Refco's failure to produce routinely generated, easily preserved, presumably reliable and highly probative evidence directly bearing on those assertions: *i.e.*, the time-stamped order ticket for the buy-stop that Refco had promised to produce, and the digital recordings of the five conversations between Graham and the Refco trading desk on February 10, 2003, that Refco destroyed ten days later in the face of an unresolved dispute.

Graham's oral testimony was generally credible and showed that he is a responsible, disciplined person. Although phone company records only roughly corresponded to both sides' recollections about the frequency and the time of certain conversations on February 10, 2003, the

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[5] *See* respondents' answer, reply to hearing notice, verified statement, post-hearing production, and pages 58-59 of hearing transcript.

[6] *See, e.g.,* respondents' reply to complainant's "repeated demands for recordings."

[7] The damage calculation is based on the difference between the $2,436 (580-point) loss that Graham realized when he sold the Heating Oil contract at 1:26 p.m. CST, and the $630 (150-point) loss that Graham would have realized even if Refco had diligently reported the fill – or warned him of unusual delays in fill reports -- by 9:23 a.m. CST, when Graham decided to stay out of the market and place the cancellation order.

phone records did enhance the relative reliability of Graham's testimony by establishing the existence of the conversation that Graham insists took place and that respondents insist did not, *i.e.*, when Graham called the Refco trading desk about an hour after he had placed the cancellation order.[8] Graham's credibility was also buttressed by the fact that he had immediately asked Refco to produce recordings of his conversations with the Refco trading desk, well before he knew that Refco had destroyed the digital recordings.

Burkhart's testimony appeared generally truthful and showed that he is a conscientious individual. However, Refco undermined the reliability of Burkhart's testimony by failing to produce digital recordings of any of the five conversations between Graham and the Refco trading desk on February 10, 2003. Refco asserts that, although it routinely creates and temporarily retains digital recordings of all conversations with trading desk customers, it is not required by CFTC or NFA rules to create or to retain these recordings, and thus Refco routinely erases all recordings after ten days. Nonetheless, Refco presumably bothers to record conversations at the trading desk as a reliable and effective tool for quickly and definitively resolving customer disputes, and Refco presumably possesses the capacity to retain specific recordings beyond ten days if a dispute persists and Refco decides that additional retention would be in its interest. Here, Burkhart had promptly advised his supervisor of Graham's dispute and asked the supervisor to pull the recording of at least one of the conversations. Refco never had a legitimate reason to believe that the dispute had been mutually resolved, because Graham insisted that Burkhart had played back the wrong recording and Graham refused to pay

[8] At the hearing, after Graham stated that he had recently obtained from his phone company an itemized record of his local out-going calls on February 10, 2003, I asked him to produce the phone records. These phone records established calls on February 10th at: 8:04 a.m. (1 minute); 8:06 a.m. (6 minutes); 9:02 a.m. (4 minutes); 10:28 a.m. (1 minute); 12:29 p.m. (2 minutes); and 2:00 p.m. (9 minutes). (All times CST.)

the debit balance after Refco had informed him – ten days after the disputed trade – that it refused to adjust the trade.

In these circumstances, Refco cannot seek refuge in a corporate policy and refuse to retain and produce digital recordings that would have conclusively established what Refco verbally reported about the status of Graham's orders. Refco's failure to retain and produce the digital recordings of the five conversations in the face of an unresolved dispute is inconsistent with a good faith effort to resolve the dispute with Graham, and thus is sufficient grounds for concluding that the recordings would have substantiated Graham's, rather than respondents', recollection of these conversations. Thus, respondents' assertions about those conversations have been discounted where contradicted by Graham's believable testimony.

Similarly, Refco offered minimal evidence in support of its assertion that its floor broker agent diligently handled the order on February 10, 2003. Ten days after the disputed trade, Refco's compliance department had sent Graham an e-mail in which it stated that it had "talked to the trading desk," and concluded that, "The fill was delayed for some time coming out of the pit."[9] The only evidence remotely relating to the "delay coming out of the pit" that Refco has produced is evidence that relates to when the market hit Graham's stop price. Refco produced a portion of a NYMEX "T&S" (*i.e.*, time and sales) report that indicated that after the market had elected Graham's stop order several trades were made at the same price at which Refco asserts that Graham's order was filled; and Refco produced a copy of the cancellation order with handwritten notations that the buy-stop order was "TLTC," (*i.e.* too late to cancel) as of "10:15:07" (EST).[10] Refco otherwise did not produce any evidence that may have shined a light

[9] Laczynski e-mail dated February 20, 2003 (exhibit to complaint).
[10] Exhibits 1 and 2 to joint answer. *See* ¶¶ 15 and 20 of joint answer; ¶ 8 of respondents' verified statement; and second paragraph of Burkhart's notes (respondents' post-hearing production). With this one exception, all times are quoted in Central Standard Time.

on the handling of Graham's buy-stop order by the floor broker selected by Refco. For example, Refco did not offer testimony from the floor broker describing the specific circumstances around the delay in reporting the fill out of the pit, and did not offer testimony from the compliance department employee describing the nature and extent of the investigation into the handling of the order. Finally, Refco failed to produce the time-stamped order ticket for the disputed buy order, despite promising to do so in its post-hearing submission. As a result, the evidence does not provide a reliable basis for finding that Grahams' order was diligently filled and reported by the floor broker as asserted by Refco.

Burkhart conceded that "in normal circumstances" a three-hour reporting delay was "extremely long."[11] On its face, a three-hour reporting delay is more than sufficiently dubious and aberrant, under any circumstances, to shift the burden to a broker to provide more than a perfunctory explanation and to establish with reliable certainty that its agents and employees diligently executed, tracked and reported the order. *See Ralph v. Lind-Waldock & Company*, [2001-2002 Transfer Binder] Comm. Fut. L. Rep. (CCH) ¶ 28,632 (CFTC 2001). However, Refco has failed to produce any reliable evidence ruling out grossly negligent or reckless conduct by its floor broker agent, or by its order desk, as a significant contributing factor to the extraordinary delay between the time that the market elected Graham's stop order and the time that a fill was reported to Graham. Thus, minimal weight has been given to respondents' assertions that the floor broker diligently executed and reported Graham's order, or that the trading desk diligently tracked and reported the fill.

[11] Pages 56-57 of hearing transcript.

Factual Findings

1. Refco, Incorporated is a registered futures commission merchant in Chicago, Illinois. Sheldon Burkhart, a registered associated person, has worked as an order desk clerk for Refco since December 2001. [*See* pages 38-39 of hearing transcript.] In that capacity, on February 10, 2003, Burkhart spoke to Graham several times about the status, execution and reporting of his orders.

2. At the relevant time, Archie Graham, a resident of Calumet City, Illinois, was 59 years old and had retired from his job as a white-collar criminal investigator for the Chicago regional office of the United States Department of Justice. Graham has a bachelor's of science degree in business administration. Graham testified that before he opened his Refco account he had successfully invested in "various types of money instruments, deferred tax annuities and some mixed stock [funds]." [*See* pages 5-8 of hearing transcript.]

3. In 2000, Graham became interested in trading futures after a friend gave him various instructional materials. In June 2000, he opened a non-discretionary, discount account with Refco and deposited $5,000. In the 21 months from June 2000 to March 2002, when he withdrew the cash balance, Graham made trades in 12 months. With one exception, in January 2002, when he made several crude oil and Yen trades that generated $2,195 in losses, Graham typically made two or three trades a month, in a variety of commodities. During this first period of trading, Graham realized an overall loss of $1,733.

4. In May 2002, Graham executed a Refco Online Services Agreement so that he could trade online. In September 2002, Graham deposited $5,000 and resumed trading. By the end of December 2002, Graham had made four trades and lost $2,249. Then in January 2003, during the buildup to the Second Gulf War, Graham began to actively trade NYMEX crude oil, heating

oil and unleaded gas futures contracts. In January 2003, Graham made 29 trades and realized an overall profit of $3,493. In the first seven days of February 2003, Graham made four trades, and realized an overall loss of $2,170.

Although he placed most orders via the on-line system, Graham frequently spoke to the Refco trading desk. Graham usually spoke to Burkhart, but spoke to other Refco employees when Burkhart was unavailable.

5. In February 2003, the impending Anglo-American invasion of Iraq and mounting political instability in Venezuala had driven up oil prices. Thus, respondents' assertion that this "was an extremely active and volatile time in energy products" appears reasonable on its face. However, respondents have not produced any evidence comparing the trading volume and price volatility in February 2003 to previous times when similar events roiled the energy markets. Respondents otherwise have not shown the extent to which the February 2003 volatility and volume may have been extraordinarily unprecedented or unforeseeable.

During this time of hectic market conditions, it was not unusual for the Refco trading desk to fall behind recording order fills as it gave priority to getting new orders to the pit. In this connection, Burkhart testified that throughout February 2003 the NYMEX energy markets were "Highly volatile, [and] fills were not being reported back as timely as we would normally have reported." [Page 40 of hearing transcript.][12] However, Refco never advised Graham about significant reporting delays or any other problems in the energy markets.

Graham testified that almost all of his fills had been promptly reported with a few isolated exceptions where the reporting delays were no more than five or ten minutes. [Pages 10,

[12]*See* ¶20 of Answer. Neither side produced any evidence concerning the extent to which the extraordinarily hectic market conditions may have hindered NYMEX's ability to disseminate timely market data. In this connection, Refco did not dispute Graham's recollection that the Refco on-line system reported the status of Graham's orders and trades, but did not report contemporaneous market prices.

and 24-25, of hearing transcript.] In this connection, Refco reported the fill on Graham's market sell order on the afternoon of February 10th twenty minutes after he had placed it.

Graham also testified that he was well aware of the volatility in the energy markets, because that was the one of the main reasons he had chosen to trade in those markets. [Page 11 of hearing transcript.]

6. On February 10, 2003, at 8:58 a.m. CST, seven minutes before the NYMEX Heating Oil futures market opened, Graham placed, via Refco's on-line trading platform, a stop order to buy one March Heating Oil futures contract, at 11050. Phone records show a four-minute phone call at 9:02 a.m., from Graham to the Refco trading desk. During this conversation, Burkhart reported that two cancellation orders previously placed by Graham had been "confirmed out," and reported that the stop order on the March Heating Oil was still "working." It was the digital recording of this conversation that Burkhart would play back for Graham on February 11th.

7. The March Heating Oil futures market opened 9:05 a.m., at an opening range of 10960 to 11025.[13] At 9:15 a.m., the March Heating Oil hit 11050, electing Graham's stop order. The NYMEX time & sales report indicates that immediately afterwards several trades were executed between 11010 and 11050, with three trades executed at 11020.[14] Refco has not produced the order ticket for Graham's stop order, but asserts that one of the trades reported at 11020 was for Graham's order, executed by an independent floor broker selected by Refco.

8. Not until 12:12 p.m. would Refco report a fill for Graham's buy-stop order. During this three-hour delay, Refco's on-line system continued to report that the stop order was still

[13] In order to adequately develop the record, pursuant to CFTC rules 12.201 and 12.34, I requested NYMEX to produce its Price-Change Report for the March Heating Oil contract for the entire trading session on February 10, 2003. A copy of the NYMEX Price-Change Report is attached as an appendix to this decision.

[14] 11020 also is the price of the first trade immediately after the market traded at the 11050 stop price.

"working." After hitting 11050, the March Heating Oil future dropped, and for the next three hours traded between 10620 and 11010.

In the meantime, at 9:23 a.m., Graham placed an order, via the on-line system, to cancel the stop order.[15] For the next two and a half hours, Refco's on-line system would report that the order to cancel the stop order was "pending."

Phone company records show a one-minute phone call at 10:28 a.m., from Graham to the Refco trading desk. This call corresponds to Graham's allegation that at sometime after 10:00 a.m., he called Refco because Refco was reporting the cancel order as "pending," and reporting the buy-stop order as "working." Graham asserts that, "to the best of my understanding," Burkhart told Graham was he "out of the [Heating Oil] trade," and thus Graham recalled that he was "relieved that I was out of the market."[16] In contrast, Burkhart denies that he spoke to Graham during this time frame, and denies that he ever told Graham that he was out of the trade. Respondents otherwise have not identified the employee who spoke to Graham during this conversation. The non-specific and equivocal nature of Graham's description of this conversation precludes finding that it was Burkhart who assured Graham that he was out of the trade. However, the phone records establish that a Refco trading desk employee did speak with Graham. Consistent with the fact that Refco had lost track of the buy-stop order, that Refco employee most likely reported that Refco had not received a confirmation for the fill. Similarly, Graham's testimony that he was "relieved" by the end of the call was consistent with the fact that Refco had not told Graham that the market had hit his stop price and had not told Graham about any unusual reporting delays. Thus, Graham's plausible testimony supports the conclusion that

[15] At 9:23 a.m. the March heating oil future traded between 10850 and 10900.
[16] Page 1 of the factual description to Graham's complaint.

the Refco trading desk clerk gave Graham the misleading impression that he was probably out of the order.[17]

9. At 12:12 a.m., Refco finally reported the fill, via the on-line system. At 12:29 a.m., Graham called Burkhart to reconcile the discrepancy between the verbal and on-line reports.[18] The trading desk put Graham on hold and then told him that Burkhart would call back. Graham waited another hour, until 1:26 p.m., for Burkhart to call or for Refco to correct the on-line report. When neither happened, Graham placed, via the on-line system, a market order to sell the March Heating Oil contract. This order was filled at 10440. The trade realized a loss of $2,436, which generated an account deficit of $1,830. Nineteen minutes later, at 1:45 p.m., Refco reported the fill via the on-line system.

10. At 2:00 p.m., Graham complained to Burkhart about the late report and demanded to hear a recording of the conversation where he claimed to have been advised that he was out of the trade. Graham claims that Burkhart told him that, "*the floor broker probably put the order in his pocket and forgot about it.*" [Page 29 of hearing transcript.] In contrast, Burkhart claims that he told Graham that:

> [Due to the high trading volume,] the primary focus [of the trading desk] was to get new orders into the pit and the cancelled orders out of the brokers' decks, and that of secondary importance was to get the fills punched back to the customers of orders. So the delay was related to their prioritizing of what needed to be done first. And then the orders that had been filled were *probably* in a stack on the desk, and someone was punching them in one at a time as they were coming back, and *your order somehow was pushed to the bottom of the deck.*

[17] At 10:28 a.m., the March heating oil future traded between 10820 and 10840.
[18] At 12:12 a.m., the March heating oil future traded at 10710; and at 12:29 a.m., the March heating oil future traded between 10615 and 10630.

[Italics added for emphasis; pages 56-57 of hearing transcript. *See* ¶ 20 of joint answer.] Whichever version is accepted, it is clear that Burkhart could only guess how the order had been mislaid and thus merely offered a euphemistic explanation.

After this conversation, Burkhart asked his supervisor for a digital recording, and the next day played back for Graham the recording of the conversation at 9:02 a.m. when Burkhart had confirmed that Graham was out of the two other trades and that the buy-stop was still working. In a subsequent conversation with the Refco compliance department, Graham stated that this recording did not address his complaint, since it had been in a later phone conversation, and in the on-line reports, that Refco had provided bad information. In this connection, Graham testified that if Refco had played back the recordings of the pertinent conversation, and had the recording shown that Refco had in fact provided accurate information, he would have accepted that he had been wrong and would have accepted the trade as his. [*See* pages 31-32, and 41-46, of hearing transcript.]

However, Refco never provided any other recordings. Ten days later, on the same day that Refco was destroying the digital recordings, Refco's compliance department e-mailed a cursory message to Graham:

> Refco has talked to the trade desk, and the view from the desk and Refco is that this is your trade. You placed a stop order and unfortunately were too late to cancel on that order. <u>The fill was delayed for some time coming out of the pit.</u> However, you were never confirmed out by Sheldon at the trade desk in Chicago.

[Exhibit to complaint. Underlining added for emphasis.] Graham refused to pay the debit balance, because he considered it a product of respondents' apparent mishandling and misreporting of the order.

Conclusions

Foremost among the duties that brokers owe their customers under Section 4d of the Commodity Exchange Act is the duty to treat and deal with a customer's money as belonging to the customer, and thus to follow customer instructions regarding their money and property. *Lee v. Lind-Waldock & Company*, [1999-2000 Transfer Binder] Comm. Fut. L. Rep. (CCH) ¶ 28,173 at 50,159-50,160 (CFTC 2000). The duty to properly handle customer orders extends to discount brokers and their agents. The facts in this case point to a gross mishandling of Graham's stop order by one or more of the Refco agents or employees who handled the order, including its agent in the NYMEX Heating Oil pit and its employees at the trading desk. The extraordinary duration of the delay between when the market elected Graham's stop order to when Refco reported a fill only underscores the degree to which Refco had effectively lost track of the order. In the absence of any evidence beyond sketchy or self-serving explanations, the record supports the conclusion that Refco agents and employees failed to use due diligence in executing, tracking and reporting Graham's buy-stop order. By grossly mishandling Graham's order and placing his funds at risk without adequate notice, Refco and its agent in the pit improperly hindered Graham's ability to control his funds in violation of Section 4d of the Act.

The record also supports the conclusion that Refco falsely reported over its on-line system that the stop order had not been filled and that Refco failed to provide a timely confirmation that the stop order had been filled. The fact that Graham had a position in the market was patently material to Graham since he wanted to be out of the market and since he had received no warning of unusual reporting delays. Thus, Refco had a duty to provide a timely and accurate disclosure of the fill under Section 4b of the Act. Here, Refco clearly breached that duty by falsely reporting for three-hours that the order had not been filled, by not disclosing that

fill reports that day had been unusually delayed, and by significantly delaying the confirmation for Graham's order. Thus, Refco misled Graham and deprived Graham of material information in reckless violation of Section 4b of the Act.

A rebuttable presumption exists that Graham relied on the missing information. *Maloley v. R.J. O'Brien & Assoc., Inc.,* [1987-1990 Transfer Binder] ¶ 24,293 (CFTC 1988). Here, respondents have produced no evidence to overcome the presumption. Moreover, Graham's reliance is buttressed by the fact that he called the Refco trading desk, when the Refco on-line system continued to report both the stop order and the cancellation orders as unexecuted, and received assurances that he was out of the market.

As a result of Refco's delay in disclosing material information, Graham was forced to continue bearing a market risk that he had decided to abandon, with measurable damages. The proper measure of damages is to return Graham to where he would be if Refco had provided timely and accurate disclosure when Graham had informed Refco of his intention to abandon market risk, that is, at 9:23 a.m., when he placed the cancellation order. At 9:23 a.m., if Graham had received accurate information and taken the necessary steps to exit the market, he presumably would have received a fill at 10870,[19] and would have realized a 150-point or $630 loss. Thus, Graham is entitled to recover the difference between that loss and the 580-point or $2,436 loss that Graham realized when he sold the Heating Oil contract at 1:26 p.m: $1,806.

ORDER

Archie Graham has established: that a floor broker, acting as an agent for Refco, Incorporated, violated Section 4d of the Commodity Exchange Act by failing to execute and

[19] *See* NYMEX Price-Change Register.

report Graham's order in a diligent manner; that Refco, Incorporated violated Sections 4b and 4d of the Act by failing to track and report Graham's order in a diligent manner; that these violations, separately and together, proximately caused $1,806 in damages; and that Refco, Incorporated is liable for its agent's violations pursuant to Section 2(a)(1)(A) of the Act.[20] Accordingly, Refco, Incorporated is ORDERED to pay to Archie Graham reparations of $1,806, plus interest on that amount at 2.16 %, compounded annually from February 10, 2003, to the date of payment, plus $125 in costs for the filing fee.

Graham has not established any violations by Sheldon Burkhart. Accordingly, the complaint against Burkhart is DISMISSED.

Dated July 1, 2004.

Philip V. McGuire,
Judgment Officer

[20] As a result, Graham has also established that Refco, not Graham, is liable for the debit balance in Graham's Refco account.

APPENDIX to Initial Decision (03-R41)

NYMEX Price Change Report
March 2003 Heating Oil future
February 10, 2003

25 pages

McGuire, Philip V.

From: Braverman, Steve B.
Sent: Tuesday, June 22, 2004 12:27 PM
To: McGuire, Philip V.
Subject: FW: Times and Sales - February 10, 2003 March 2003 Heating Oil

Here it is. If you have any questions, give me a call.
-----Original Message-----
From: Arena, Linda [mailto:LArena@NYMEX.com]
Sent: Tuesday, June 22, 2004 11:46 AM
To: 'acooper@cftc.gov'; 'sbraverman@cftc.gov'
Subject: Times and Sales - February 10, 2003 March 2003 Heating Oil

This message has been modified by removing a potentially harmful program. Only the appearance, not the content, should have been affected.
If you are having a problem with this modified version, please contact your local OIRM HelpDesk for assistance.

New York Mercantile Exchange
TPY2K Price Change Report
Trade Date: 2003/02/10

Trade Date	20030210
Contract	HO03H
Bids/Asks	Show
Trading Session	RTH
Show	All Prints
Ghost	Hide

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About Report
About Commod

Previous | Next

Tue Jun 22 2004 11:38:16 EDT **9P**

Trade Date	Contract	Ref Time	Price	Descr	Vol	Brokers	Sy Ti
2003/02/10	HO03H	10:05:04	1.0125				
		10:05:04	1.0125	CANCEL			10
		10:05:09	1.1025				
		10:05:12	1.1030				
		10:05:12	1.1030	CANCEL			10
		10:05:15	1.1025				
		10:05:17	1.1020				

10:05:18	1.1015			
10:05:21	1.1010			
10:05:24	1.1000			
10:05:25	1.1000			
10:05:30	1.1000			
10:05:30	1.1010			
10:05:31	1.1000			
10:05:33	1.1000			
10:05:34	1.0990			
10:05:35	1.0980			
10:05:39	1.1000			
10:05:40	1.0990			
10:05:42	1.1000			
10:05:42	1.0980			
10:05:45	1.0990			
10:05:47	1.0980			
10:05:51	1.0960			
10:05:52	1.0960			
10:05:52	1.0970			
10:05:53	1.0960			
10:05:59	1.0970			
10:06:03	1.0970			
10:06:23	1.0960		OPEN RANGE	
10:06:23	1.1025	R	OPEN RANGE	
10:06:32	1.0950			
10:06:32	1.0950		CANCEL	10
10:07:30	1.0980			
10:07:37	1.0990			
10:07:37	1.0990		CANCEL	10
10:07:47	1.0950			
10:07:58	1.0960			
10:08:02	1.0930			
10:08:06	1.0930			
10:08:09	1.0950			
10:08:12	1.0950			
10:08:22	1.0960			
10:08:24	1.0950			
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10:09:44	1.0950			
10:09:57	1.0950			
10:10:06	1.0970			
10:10:13	1.0970			
10:10:16	1.0980			
10:10:16	1.0980		CANCEL	10
10:10:21	1.0970			
10:10:21	1.0970		CANCEL	10
10:10:49	1.0960			
10:10:51	1.0960			
10:10:53	1.0950			

10:10:56	1.0950		
10:11:03	1.0950		
10:11:05	1.0940		
10:11:08	1.0940		
10:11:14	1.0960		
10:11:22	1.0930		
10:11:32	1.0950		
10:11:34	1.0940		
10:11:42	1.0940		
10:11:50	1.0950		
10:11:54	1.0940		
10:11:56	1.0940		
10:12:02	1.0960		
10:12:06	1.0940		
10:12:08	1.0935		
10:12:08	1.0935	CANCEL	10
10:12:14	1.0940		
10:12:23	1.0960		
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14:28:18	1.0440			
14:28:19	1.0430			
14:28:20	1.0420			
14:28:20	1.0440			
14:28:24	1.0430			
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14:28:30	1.0440			
14:28:36	1.0420			
14:28:45	1.0450			
14:28:45	1.0430			
14:28:46	1.0440			
14:28:50	1.0430			
14:28:51	1.0430			
14:28:54	1.0430			
14:28:58	1.0450			
14:29:03	1.0420			
14:29:08	1.0460			
14:29:11	1.0440			
14:29:17	1.0450			
14:29:29	1.0450			
14:29:33	1.0440			
14:29:38	1.0470			
14:29:45	1.0460	B		
14:29:45	1.0470			
14:29:51	1.0460			
14:29:53	1.0460	A		
14:29:58	1.0450			
14:30:03	1.0460			
14:31:44	1.0420		CLOS RANGE	
14:31:44	1.0470	R	CLOS RANGE	
14:31:44	1.0420		CANC CLOSE	14
14:31:44	1.0470	R	CANC CLOSE	14
14:45:01	0.0000		< PSOP >	14
14:45:15	1.0460			
14:45:17	1.0460			
14:45:17	1.0470			
14:45:19	1.0460			
14:45:25	1.0480			
14:45:47	1.0470			
14:45:50	1.0470			
14:46:04	1.0460			
14:46:20	1.0470			
14:47:09	0.0000		< PSCL >	14
14:47:57	1.0420		CLOS RANGE	
14:47:57	1.0470	R	CLOS RANGE	
14:58:54	1.0443		SETL PRICE	
15:04:04	1.0443		SETL PRICE	

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