

Corporate & Financial Weekly Digest

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Commodity Futures Trading Commission Begins Publishing New Large-Trader Report for Financial Futures Markets

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The Commodity Futures Trading Commission will begin publishing a new report, entitled Traders in Financial Futures (TFF). The TFF report expands upon the disaggregation of data in the CFTC's weekly Commitments of Traders (COT) Reports implemented by the CFTC last year.

The TFF report uses the same data that appears in the COT reports, but separates large traders in the financial futures markets into the following four categories: Dealer/Intermediary; Asset Manager/Institutional; Leveraged Funds; and Other Reportables. Like the COT reports, the TFF report provides a breakdown of each Tuesday's open interest for markets in which 20 or more traders hold positions equal to or above the reporting levels established by the CFTC. The report will be published in futures-only and futures-and-options-combined formats and will be published concurrently with the legacy COT. The TFF report is not a disaggregation of the COT data for the financial markets. The traders classified into one of the four categories in the TFF report may be drawn from either the "commercial" or "noncommercial" categories of traders in the legacy COT reports. The CFTC anticipates releasing four years of historical data for the new report.

The CFTC press release announcing the TFF reports can be found [here](#).

Explanatory notes from the CFTC on the TFF reports can be found [here](#).

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