

Request for Records Disposition Authority

Records Schedule Number DAA-0180-2014-0001
Schedule Status Modified Approved Version

Agency or Establishment Commodity Futures Trading Commission
Record Group / Scheduling Group Records of the Commodity Futures Trading Commission
Records Schedule applies to Agency-wide
Schedule Subject Global Risk
Internal agency concurrences will be provided No

Background Information The Commission’s mission is to protect market participants and the public from fraud, manipulation, abusive practices, and systemic risk. The Global Risk system enables the Commission to create hypothetical fiscal projections to assess potential risks to the cleared futures, options, and swaps markets. Staff create these projections on a daily basis using copies of data received from market participants. (Note: The retention periods for the original data received from market participants are covered under other records disposition schedules.) Staff may create stress test scenarios, run the data through the scenarios, analyze the outputs, and create reports or other documentation of issues identified and actions taken in response.

Item Count

Number of Total Disposition Items	Number of Permanent Disposition Items	Number of Temporary Disposition Items	Number of Withdrawn Disposition Items
3	0	3	0

GAO Approval

0002

Outline of Records Schedule Items for DAA-0180-2014-0001

Sequence Number	
1	Scenarios Disposition Authority Number: DAA-0180-2014-0001-0001
2	Hypothetical Fiscal Projection Data Output Disposition Authority Number: DAA-0180-2014-0001-0002
3	Reports and Other Documentation Resulting from Review/Analysis of Hypothetical Fiscal Projection Data Output Disposition Authority Number: DAA-0180-2014-0001-0003

Records Schedule Items

Sequence Number		
1	Scenarios	
	Disposition Authority Number	DAA-0180-2014-0001-0001
	Final Disposition	Temporary
	Item Status	Inactive
	Is this item media neutral?	Yes
	Do any of the records covered by this item currently exist in electronic format(s) other than e-mail and word processing?	Yes
	Do any of the records covered by this item exist as structured electronic data?	Yes
	Inactive Status Explanation	This item is inactive because it was superseded by New Disposition Authority Number: DAA-0180-2019-0001-0004
	Disposition Instruction	
	Retention Period	Delete when superseded or obsolete.
	Additional Information	
	GAO Approval	Not Required
2	Hypothetical Fiscal Projection Data Output	
	Disposition Authority Number	DAA-0180-2014-0001-0002
	Hypothetical fiscal projections generated by applying the scenarios to copies of data received from market participants. Staff may generate multiple files of data each day. Data are extremely voluminous. Systems generating data may include but are not limited to Global Risk.	
	Final Disposition	Temporary
	Item Status	Active
	Is this item media neutral?	No
	Explanation of limitation	This item applies to electronic data.
	Do any of the records covered by this item currently exist in electronic format(s) other than e-mail and word processing?	Yes

3	Do any of the records covered by this item exist as structured electronic data?	Yes
	Disposition Instruction	
	Retention Period	Delete when 90 calendar days old.
	Additional Information	
	GAO Approval	Required and Received
	Reports and Other Documentation Resulting from Review/Analysis of Hypothetical Fiscal Projection Data Output	
	Disposition Authority Number	DAA-0180-2014-0001-0003
	Reports, which may include but are not limited to, Summary reports, Trader Risk Review reports, Benchmark Monthly Margin reports, Major Market Move reports, Daily Price reports, and other documentation. Reports vary in size and scope depending on the issues identified and actions taken.	
	Final Disposition	Temporary
	Item Status	Inactive
	Is this item media neutral?	Yes
	Do any of the records covered by this item currently exist in electronic format(s) other than e-mail and word processing?	Yes
	Do any of the records covered by this item exist as structured electronic data?	Yes
	Inactive Status Explanation	This item is inactive because it was superseded by New Disposition Authority Number: DAA-0180-2019-0001-0003
	Disposition Instruction	
Cutoff Instruction	Cut off when report finalized.	
Retention Period	Destroy 10 year(s) after cutoff.	
Additional Information		
GAO Approval	Not Required	

Agency Certification

I hereby certify that I am authorized to act for this agency in matters pertaining to the disposition of its records and that the records proposed for disposal in this schedule are not now needed for the business of the agency or will not be needed after the retention periods specified.

Signatory Information

Date	Action	By	Title	Organization
08/29/2014	Certify	Crystal Zeh	Records Management Officer	Office of the Executive Director - Executive Secretariat Branch
02/18/2015	Return for Revision	Lauren Crisler	Appraiser	National Archives and Records Administration - Records Management Services
02/19/2015	Submit For Certification	Crystal Zeh	Records Management Officer	Office of the Executive Director - Executive Secretariat Branch
02/19/2015	Certify	Crystal Zeh	Records Management Officer	Office of the Executive Director - Executive Secretariat Branch
05/07/2015	Return for Revision	Lauren Crisler	Appraiser	National Archives and Records Administration - Records Management Services
12/07/2015	Submit For Certification	Crystal Zeh	Records Management Officer	Office of the Executive Director - Executive Secretariat Branch
12/07/2015	Certify	Crystal Zeh	Records Management Officer	Office of the Executive Director - Executive Secretariat Branch
11/02/2016	Submit for Concurrence	Lloyd Beers	Appraisal Archivist	National Archives and Records Administration - ACNR Records Management Services
11/07/2016	Concur	Margaret Hawkins	Director of Records Management Services	National Records Management Program - ACNR Records Management Services

11/07/2016	Concur	Laurence Brewer	Director, National Records Management Program	National Archives and Records Administration - National Records Management Program
11/09/2016	Approve	David Ferriero	Archivist of the United States	Office of the Archivist - Office of the Archivist