

## 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Number of Total Disposition Items	Number of Permanent Disposition Items	Number of Temporary Disposition Items	Number of Withdrawn Disposition Items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	<p><b>Scenarios</b></p> <p>Disposition Authority Number      <b>DAA-0180-2014-0001-0001</b></p> <p>Final Disposition                      <b>Temporary</b></p> <p>Item Status                                <b>Active</b></p> <p>Is this item media neutral?            <b>Yes</b></p> <p>Do any of the records covered by this item currently exist in electronic format(s) other than e-mail and word processing?      <b>Yes</b></p> <p>Do any of the records covered by this item exist as structured electronic data?                              <b>Yes</b></p> <p><b>Disposition Instruction</b></p> <p>Retention Period                         <b>Delete when superseded or obsolete.</b></p> <p><b>Additional Information</b></p> <p>GAO Approval                              <b>Not Required</b></p>
2	<p><b>Hypothetical Fiscal Projection Data Output</b></p> <p>Disposition Authority Number      <b>DAA-0180-2014-0001-0002</b></p> <p><b>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.</b></p> <p>Final Disposition                         <b>Temporary</b></p> <p>Item Status                                 <b>Active</b></p> <p>Is this item media neutral?            <b>No</b></p> <p>Explanation of limitation               <b>This item applies to electronic data.</b></p> <p>Do any of the records covered by this item currently exist in electronic format(s) other than e-mail and word processing?      <b>Yes</b></p> <p>Do any of the records covered by this item exist as structured electronic data?                              <b>Yes</b></p>

3	<b>Disposition Instruction</b>	
	Retention Period	Delete when 90 calendar days old.
	<b>Additional Information</b>	
	GAO Approval	Required and Received
	<b>Reports and Other Documentation Resulting from Review/Analysis of Hypothetical Fiscal Projection Data Output</b>	
	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
	<b>Disposition Instruction</b>	
	Cutoff Instruction	Cut off when report finalized.
Retention Period	Destroy 10 year(s) after cutoff.	
<b>Additional Information</b>		
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