REQUEST FOR RECORDS DISPOSITION AUTHORITY

To: NATIONAL ARCHIVES & RECORDS ADMINISTRATION
8601 ADELPHI ROAD; COLLEGE PARK, MD 20740-6001

1. FROM (Agency or establishment)
   Commodity Futures Trading Commission

2. MAJOR SUBDIVISION

3. MINOR SUBDIVISION

4. NAME OF PERSON WITH WHOM TO CONFER
   Crystal Zeh

5. TELEPHONE NUMBER
   202-418-5035

6. 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 on the attached __ page(s) are not needed now for the business for this agency or will not be needed after the retention periods specified; and that written concurrence from the General Accounting Office, under the provisions of Title 8 of the GAO Manual for Guidance of Federal Agencies,

   ☒ is not required  ☐ is attached; or  ☐ has been requested.

   DATE  September 18, 2009
   SIGNATURE OF AGENCY REPRESENTATIVE  Crystal Zeh
   TITLE  Records Management Officer

   7. ITEM NO.

   8. DESCRIPTION OF ITEM AND PROPOSED DISPOSITION
      See attached.

   9. GRS OR SUPERSEDED JOB CITATION
      See attached.

   10. ACTION TAKEN
      (NARA USE ONLY)

   INACTIVE - ALL ITEMS SUPERSEDED
STRESSING POSITIONS AT RISK (SPARK) SYSTEM AND SUPPORTING ENVIRONMENT

SPARK is used to identify large traders whose positions may pose financial risk to the industry or a clearing firm. SPARK obtains some of its data from the Integrated Surveillance System (ISS) and the Regulatory Statement Review (RSR) Express system.

System Input

1. Data loaded or keyed into the system - GRS 20, Items 2a(4) and 2b

Description: Electronic data files and other paper and electronic inputs loaded or keyed into the system.

Disposition: TEMPORARY - Delete when data have been entered into database and verified, or when no longer required to support reconstruction of the database, whichever is later.

Supersedes: New item.

System Content

2. Superseded by

<table>
<thead>
<tr>
<th>DATE (MM/DD/YYYY)</th>
<th>DAA-0180-2019-0001-0003</th>
</tr>
</thead>
<tbody>
<tr>
<td>12/04/2019</td>
<td></td>
</tr>
</tbody>
</table>

Description: Data may include but is not limited to contract market code, name, exchange, and ISS-exchange-commodity code. Data is imported from ISS.

Disposition: TEMPORARY - Delete when 10 years old or when no longer needed for business purposes, whichever is longer.

Supersedes: New item.

3. Superseded by

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</tbody>
</table>

Description: Margin rates are set by the exchanges for each contract trading on the exchange. Flagship contracts are those that have been identified by the agency as the largest on an exchange. Data may include but is not limited to margin rates for flagship contracts and beginning and ending dates of the rates.

Disposition: TEMPORARY - Delete when 10 years old or when no longer needed for business purposes, whichever is longer.

Supersedes: New item.

4. Superseded by

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</tr>
</thead>
<tbody>
<tr>
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<td></td>
</tr>
</tbody>
</table>

Description: Margin rates are set by the exchanges for each contract trading on the exchange. Data may include but is not limited to margin rates for all non-flagship contracts and beginning and ending dates of the rates.

Disposition: TEMPORARY - Delete when 10 years old.

Supersedes: New item.

INACTIVE - ALL ITEMS SUPERSEDED
5. Superseded by
DAA-0180-2019-0001-0005
DATE (MM/DD/YYYY)
12/04/2019
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Top traders by Contract data.

Description: Data identifies the largest net long traders and the largest net short traders on the daily price report. Data may include but is not limited to: trader, reporting firm, number of net long and net short contracts, owner ID, trader suffix, reporting firm ID, and account number by contract market. Data is imported from ISS.

Disposition: TEMPORARY Delete when 3 years old

Supersedes: New item

6. Superseded by
DAA-0180-2019-0001-0003
DATE (MM/DD/YYYY)
12/04/2019
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Margin by Trader data.

Description: Data identifies the margin requirements for all large trader positions. Data may include but is not limited to: trader, reporting firm, long and short option values, long and short future values, initial total margin, etc.

Disposition: TEMPORARY Delete when 10 years old

Supersedes: New item

7. Superseded by
DAA-0180-2019-0001-0003
DATE (MM/DD/YYYY)
12/04/2019
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Hedge fund report and supporting data.

Description: Some data originates from ISS.

Disposition: TEMPORARY Delete when data for a trader have not been received in 10 years

Supersedes: New item

8. Superseded by
DAA-0180-2019-0001-0005
DATE (MM/DD/YYYY)
12/04/2019
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New York-Mercantile Exchange watchlist data.

Description: Data includes accounts for which NYMEX is gathering additional information from the clearing firm. [Note: As of September 2000, this data is no longer received.]

Disposition: TEMPORARY Delete when 3 years old

Supersedes: New item

9. Superseded by
DAA-0180-2019-0001-0005
DATE (MM/DD/YYYY)
12/04/2019
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CFTC watchlist data.

Description: Accounts that have been identified as accounts that CFTC staff would like to watch more closely.

Disposition: TEMPORARY Delete 3 years after end date

Supersedes: New item

INACTIVE - ALL ITEMS SUPERSEDED
Superseded by
DAA-0160-2019-0001-0003
DATE (MM/DD/YYYY)
12/04/2019

40——Firm financial data.
Description—Includes data required by 17 CFR Part 1.10(b) to be submitted to the Commission. Data may include but is not limited to excess net capital for futures commission merchants (FCMs) and FCM broker/dealers. Data is imported from RSR.
Disposition—TEMPORARY. Delete when superseded.
Superseded by
DAA-0160-2019-0001-0003
DATE (MM/DD/YYYY)
12/04/2019

41——Currency conversion rates.
Description—Data may include but is not limited to daily currency conversion rates.
Disposition—TEMPORARY. Delete when 10 years old or when no longer needed for business purposes, whichever is longer.
Superseded by
DAA-0160-2019-0001-0003
DATE (MM/DD/YYYY)
12/04/2019

42——Monthly margin report data.
Description—Includes reports received on a monthly basis from designated clearing organizations listing margin requirements and the margin collateral on deposit by clearing member.
Disposition—TEMPORARY. Delete when data from a designated clearing organization has not been received for 10 years old.
Superseded by
DAA-0160-2019-0001-0003
DATE (MM/DD/YYYY)
12/04/2019

System Output

13——Outputs that support another programmatic function.
Description—Outputs, such as printouts or copied, extracted or merged data files generated from SPARK that support another programmatic function.
Disposition—TEMPORARY. Dispose of in accordance with disposition authority that applies to records produced from other programmatic function.
Superseded by
DAA-0160-2019-0001-0003
DATE (MM/DD/YYYY)
12/04/2019

14——Ad-hoc outputs.
Description—All other outputs, such as printouts or copied, extracted or merged data files used for ad-hoc or one-time inspection, analysis or review, which do not contain substantive information not already included in SPARK.
Disposition—TEMPORARY. Destroy/Delete when no longer needed to conduct business.
Superseded by
DAA-0160-2019-0001-0003
DATE (MM/DD/YYYY)
12/04/2019

INACTIVE - ALL ITEMS SUPERSEDED
System Documentation

15 Development documentation  GRS 20, Item 11a(1)

Description  Includes test plans, requirements and specifications, quality assurance procedures, quality guidelines, configuration management plans, detailed design documents, use cases, and other related materials.

Disposition  TEMPORARY—Destroy/delete 1 year after system is superseded or obsolete.

Supersedes  New item.

16 System monitoring and maintenance documentation  GRS 20, Items 1a and 1c

Description  Includes logs created to test system performance and monitor system use.

Disposition  TEMPORARY—Destroy/delete earliest log entry when log is full.

Supersedes  New item.

17 User manuals, handbooks, and other related documentation  GRS 20, Item 11a(1)

Disposition  TEMPORARY—Destroy/delete when superseded or obsolete.

Supersedes  New item.