



<b>REQUEST FOR RECORDS DISPOSITION AUTHORITY</b>		JOB NUMBER <b>NI-180-09-4</b>	
To NATIONAL ARCHIVES & RECORDS ADMINISTRATION 8601 ADELPHI ROAD, COLLEGE PARK, MD 20740-6001		Date received <b>9/22/09</b>	
1 FROM (Agency or establishment) Commodity Futures Trading Commission		<b>NOTIFICATION TO AGENCY</b>  In accordance with the provisions of 44 U S C 3303a, the disposition request, including amendments, is approved except for items that may be marked "disposition not approved" or "withdrawn" in column 10	
2 MAJOR SUBDIVISION			
3 MINOR SUBDIVISION			
4 NAME OF PERSON WITH WHOM TO CONFER Crystal Zeh	5 TELEPHONE NUMBER 202-418-5035	DATE <b>30 June 11</b>	ARCHIVIST OF THE UNITED STATES 
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 <u>4</u> 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,			
<input checked="" type="checkbox"/> is not required <input type="checkbox"/> is attached, or <input type="checkbox"/> has been requested			
DATE September 18, 2009	SIGNATURE OF AGENCY REPRESENTATIVE 		TITLE Records Management Officer
7 ITEM NO	8 DESCRIPTION OF ITEM AND PROPOSED DISPOSITION	9 GRS OR SUPERSEDED JOB CITATION	10 ACTION TAKEN (NARA USE ONLY)
	See attached		

## **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. **Contracts data.**

**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. **Margin rate data for flagship contracts.**

**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 end 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. **Margin rate data for all other contracts.**

**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 end dates of the rates.

**Disposition:** TEMPORARY Delete when 10 years old.

**Supersedes:** New item.

**5. 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. 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. 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. 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 2009, this data is no longer received.]

**Disposition:** **TEMPORARY** Delete when 3 years old

**Supersedes:** New item

**9. 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

**10. 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.

**Supersedes:** New item

**11. 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.

**Supersedes:** New item

**12. 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.

**Supersedes:** New item

**System Output**

~~13. **Outputs that support another programmatic function.** Filing Instruction~~

~~**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.~~

~~**Supersedes:** New item~~

~~14. **Ad hoc outputs.** GRS 20, items 5 and 16~~

~~**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~~

~~**Supersedes:** New item~~

## 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.~~