



**THE FOUNDATION  
FOR SECURE  
MARKETS**

Options Clearing Corporation  
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## **CFTC FOIA CONFIDENTIAL TREATMENT REQUEST**

**TO: OFFICE OF FOIA SERVICES**  
U.S. Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, NW  
Washington, D.C. 20581

**FROM: THE OPTIONS CLEARING CORPORATION**  
Legal Department  
125 South Franklin Street, Suite 1200  
Chicago, IL 60606  
(312) 322-6200

**BY: Daniel S. Konar II, Vice President, Associate General Counsel**

**DATE: 2019-08-28**

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Pursuant to the Freedom of Information Act and the rules of the U.S. Securities and Exchange Commission (“Commission”) implementing FOIA, The Options Clearing Corporation (“OCC”) hereby requests confidential treatment for the records (“Records”) identified below:

### **RECORDS FOR WHICH CONFIDENTIAL TREATMENT IS REQUESTED:**

- A 9-page document titled “DRAFT EXHIBIT 5A, CHAPTER 20. VANILLA OPTIONS” containing Chapter 20 of OCC’s Margin Methodology.
- A 13-page document titled “DRAFT EXHIBIT 5B, CHAPTER 21. THE VOLATILITY SMOOTHING ALGORITHM” containing Chapter 21 of OCC’s Margin Methodology.

### **BASIS:**

- Business confidentiality - The Record(s) contain(s) the confidential and proprietary information of a self-regulatory organization which is being provided to the Commission’s staff in connection with the Commission’s role as OCC’s supervisory regulator. OCC’s request for confidential treatment extends to any derivative works (regardless of media) containing the above described Record(s) or otherwise based thereon.

*FOIA Notice: 2019-08-28*