

January 19, 2023

**VIA Electronic Portal**

CFTC FOIA Compliance Office  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> Street, N.W  
Washington, D.C. 20581

**Re: FOIA Confidential Treatment Request – Modifications to CME’s Credit Risk Assessment Methodology and Counterparty Exposure Methodology**

To Whom it May Concern:

On January 19, 2023, Chicago Mercantile Exchange Inc. (“CME” or “CME Clearing”) submitted modifications to its Credit Risk Assessment Methodology and Counterparty Exposure Methodology (collectively, the “Methodologies”) to the Commodity Futures Trading Commission (“CFTC” or “Commission”) via the CFTC Portal under 40.6(a). The submission consisted of the submission cover sheet and letter and the modified Methodologies (the “Confidential Information”).

Pursuant to Sections 8 and 8(a) of the Commodity Exchange Act (“CEA”), as amended, and Commission Regulation 145.9(d), CME Clearing requests confidential treatment for the Confidential Information on the grounds that disclosure of its contents would reveal confidential commercial information of the CME Clearing. Pursuant to Commission Regulation 145.9(d)(5), CME Clearing requests that confidential treatment be maintained until further notice from CME Clearing. We also request that the Commission notify the undersigned immediately after receiving any FOIA request or any other court order, subpoena or summons for same. Finally, we request that we be notified in the event the Commission intends to disclose the Confidential Information to Congress or to any other governmental agency or unit pursuant to Section 8 of the CEA. CME Clearing does not waive its notification rights under Section 8(f) of the CEA with respect to any subpoena or summons for the Confidential Information.

If you have any questions, please contact the undersigned at 312-930-8167 or via email at [sean.downey@cmegroup.com](mailto:sean.downey@cmegroup.com).

Sincerely,

/s/Sean Downey  
Clearing Chief Compliance Officer & Head of Policy  
CME Clearing