



CFTC FOIA CONFIDENTIAL TREATMENT REQUEST

TO: **CFTC FOIA COMPLIANCE OFFICE**
U.S. Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

FROM: **THE OPTIONS CLEARING CORPORATION**
Legal Department
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BY: Justin Byrne, Vice President, Regulatory Filings

DATE: 2018-11-19

Pursuant to the Freedom of Information Act and the rules of the U.S. Commodity Futures Trading Commission (“Commission”) implementing FOIA, The Options Clearing Corporation (“OCC”) hereby requests confidential treatment for the record(s) (“Record(s)”) identified below:

RECORD(S) FOR WHICH CONFIDENTIAL TREATMENT IS REQUESTED:

- A 117-page combined document consisting of a six-page document titled, “OCC Data and Supporting Analysis for Proposed Changes to the Implied Volatility Model,” a five-page document titled, “Appendix A: Summary of Back Testing and Impact Results February 1, 2017 – June 30, 2018” and a 106-page document titled, “Appendix B Implied Volatilities Scenarios, Quantitative Risk Management, Version 1.2,” which is attached to SR-OCC-2018-014 as Exhibit 3.
- A seven-page document titled, “Exhibit 5, Chapter 29, Implied Volatility Model for Option Pricing,” which is attached to SR-OCC-2018-014 as Exhibit 5.
- A seven-page document titled, “Exhibit 5, Chapter 29, Implied Volatility Model for Option Pricing,” which is attached to Amendment No. 1 to SR-OCC-2018-014 as Exhibit 5.

BASIS:

- Business confidentiality - The Record(s) contain(s) contain the trade secrets or confidential commercial or financial information of a self-regulatory organization and are being provided to the Commission’s staff in response to a request made pursuant to the Commission’s oversight authority. OCC’s request for confidential treatment extends to any derivative works (regardless of media) containing the above described Record(s) or otherwise based thereon.