



DCO Rules

UNITED STATES COMMODITY FUTURES TRADING COMMISSION

Submitter Information	
Organization Name ICE Clear Credit LLC	
Organization Type DCO	Organization Acronym ICECC
Submitted By obazor	Email Address olivia.bazor@ice.com
Cover Sheet	
Submission Number 2408-2310-1036-72	Submission Date 8/23/2024 10:10:36 AM ET
Submission Type 40.6(d) Weekly Notification of Rule Amendments	
Submission Description Weekly notification of rule amendments.	
<input checked="" type="checkbox"/> Request Confidential Treatment	
Registered Entity Identifier Code	
Rule Numbers Risk Parameters	
Date of Intended Implementation	
Documents	
RWG - RRs Review 08222024.pdf (Confidential Treatment Requested) Weekly Risk Parameters CFTC Notice 2024 08 23.pdf	
Request For Confidential Treatment - Detailed Written Justification	
FOIA Request 2024 08 23.pdf	



August 23, 2024

**Re: Weekly Notification of Rule Amendments –
Updates to Risk Parameters Established by ICC
Pursuant to Section 5c(c)(1) of the Commodity
Exchange Act and Commission Regulation
40.6(d)**

VIA ELECTRONIC PORTAL

Mr. Christopher Kirkpatrick
Secretary
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, D.C. 20581

Dear Mr. Kirkpatrick:

ICE Clear Credit (“ICC”) hereby submits, pursuant to Section 5c(c)(1) of the Commodity Exchange Act and Commodity Futures Trading Commission (“Commission”) Regulation 40.6(d), a notification of changes to risk parameters established by ICC in consultation with the ICC Risk Committee, Trading Advisory Group and/or Risk Working Group. ICC is registered with the Commission as a derivatives clearing organization.

The purpose of this notification is to report any changes to the risk parameters established by ICC. During the week ending August 23, 2024, changes were made to the following parameters:

- Recovery Rates (RR) update for one NA SN Risk Factor

ICC has posted a copy of this submission on its website concurrent with this filing.

ICC would be pleased to respond to any questions the Commission or the staff may have regarding this submission. Please direct any questions or requests for information to the attention of the undersigned at olivia.bazor@ice.com or 904-855-5580.

Sincerely,

A handwritten signature in black ink, appearing to be 'OB' or a stylized 'Olivia Bazor'.

Olivia Bazor
Staff Attorney