

Maria Zyskind Staff Attorney

February 1, 2019

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 21<sup>st</sup> 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), an additional notification of changes to risk parameters established by ICC. 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 February 1, 2019, changes were also made to the following parameters:

recovery rates for a North American risk factor

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

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 <a href="mailto:maria.zyskind@theice.com">maria.zyskind@theice.com</a> or (312) 836-6854.

Sincerely,

Maria Zyskind Staff Attorney

Maria Zypkind