

IV. Solicitation of Comments

Interested persons are invited to submit written data, views, and arguments concerning the foregoing, including whether the proposed rule change is consistent with the Act. Comments may be submitted by any of the following methods:

Electronic Comments

- Use the Commission's internet comment form (<http://www.sec.gov/rules/sro.shtml>); or
- Send an email to rule-comments@sec.gov. Please include File Number SR-ICC-2022-008 on the subject line.

Paper Comments

Send paper comments in triplicate to Secretary, Securities and Exchange Commission, 100 F Street NE, Washington, DC 20549.

All submissions should refer to File Number SR-ICC-2022-008. This file number should be included on the subject line if email is used. To help the Commission process and review your comments more efficiently, please use only one method. The Commission will post all comments on the Commission's internet website (<http://www.sec.gov/rules/sro.shtml>). Copies of the submission, all subsequent amendments, all written statements with respect to the proposed rule change that are filed with the Commission, and all written communications relating to the proposed rule change between the Commission and any person, other than those that may be withheld from the public in accordance with the provisions of 5 U.S.C. 552, will be available for website viewing and printing in the Commission's Public Reference Room, 100 F Street NE, Washington, DC 20549, on official business days between the hours of 10:00 a.m. and 3:00 p.m. Copies of such filings will also be available for inspection and copying at the principal office of ICE Clear Credit and on ICE Clear Credit's website at <https://www.theice.com/clear-credit/regulation>.

All comments received will be posted without change. Persons submitting comments are cautioned that we do not redact or edit personal identifying information from comment submissions. You should submit only information that you wish to make available publicly. All submissions should refer to File Number SR-ICC-2022-008 and should be submitted on or before August 1, 2022.

For the Commission, by the Division of Trading and Markets, pursuant to delegated authority.¹⁶

J. Matthew DeLesDernier,

Assistant Secretary.

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SECURITIES AND EXCHANGE COMMISSION

[SEC File No. 270-649; OMB Control No. 3235-0701]

Proposed Collection; Comment Request; Extension: Rule 18a-1

Upon Written Request, Copies Available From: Securities and Exchange Commission, Office of FOIA Services, 100 F Street NE, Washington, DC 20549-2736

Notice is hereby given that pursuant to the Paperwork Reduction Act of 1995 ("PRA") (44 U.S.C. 3501 *et seq.*), the Securities and Exchange Commission ("Commission") is soliciting comments on the existing collection of information provided for in Rule 18a-1 (17 CFR 240.18a-1), under the Securities Exchange Act of 1934 (15 U.S.C. 78a *et seq.*) ("Exchange Act"). The Commission plans to submit this existing collection of information to the Office of Management and Budget ("OMB") for extension and approval.

Rule 18a-1 establishes net capital requirements for nonbank security-based swap dealers that are not also broker-dealers registered with the Commission ("stand-alone SBSDs"). First, under paragraphs (a)(2) and (d) of Rule 18a-1, a stand-alone SBSD may apply to the Commission to be authorized to use internal value-at-risk ("VaR") models to compute net capital, and a stand-alone SBSD authorized to use internal models must review and update the models it uses to compute market and credit risk, as well as back-test the models. Second, under paragraph (f) of Rule 18a-1, a stand-alone SBSD is required to comply with certain requirements of Exchange Act Rule 15c3-4 (17 CFR 240.15c3-4). Rule 15c3-4 requires OTC derivatives dealers and firms subject to its provisions to establish, document, and maintain a system of internal risk management controls to assist the firm in managing the risks associated with business activities, including market, credit, leverage, liquidity, legal, and operational risks. Third, for purposes of calculating "haircuts" on credit default swaps, paragraph (c)(1)(vi)(B)(1)(iii) of Rule 18a-1 requires stand-alone SBSDs

that are not using internal models to use an industry sector classification system that is documented and reasonable in terms of grouping types of companies with similar business activities and risk characteristics. Fourth, under paragraph (h) of Rule 18a-1, stand-alone SBSDs are required to provide the Commission with certain written notices with respect to equity withdrawals. Fifth, under paragraph (c)(5) of Appendix D to Rule 18a-1 (17 CFR 240.18a-1d), stand-alone SBSDs are required to file with the Commission two copies of any proposed subordinated loan agreement (including nonconforming subordinated loan agreements) at least 30 days prior to the proposed execution date of the agreement. Finally, under paragraph (c)(1)(ix)(C) of Rule 18a-1, a nonbank SBSD may treat collateral held by a third-party custodian to meet an initial margin requirement of a security-based swap or swap customer as being held by the nonbank SBSD for purposes of the capital in lieu of margin charge provisions of the rule if certain conditions are met. In particular, the SBSD must execute an account control agreement and must maintain written documentation of its analysis that in the event of a legal challenge the account control agreement would be held to be legal, valid, binding, and enforceable under the applicable law.

The aggregate annual burden for all respondents is estimated to be 21,024 hours. The aggregate annual cost burden for all respondents is estimated to be \$2,598,500.

Written comments are invited on: (a) whether the proposed collection of information is necessary for the proper performance of the functions of the Commission, including whether the information shall have practical utility; (b) the accuracy of the Commission's estimates of the burden of the proposed collection of information; (c) ways to enhance the quality, utility, and clarity of the information collected; and (d) ways to minimize the burden of the collection of information on respondents, including through the use of automated collection techniques or other forms of information technology. Consideration will be given to comments and suggestions submitted by September 9, 2022.

An agency may not conduct or sponsor, and a person is not required to respond to, a collection of information under the PRA unless it displays a currently valid OMB control number.

Please direct your written comments to: David Bottom, Director/Chief Information Officer, Securities and Exchange Commission, c/o John Pezzullo, 100 F Street NE, Washington,

¹⁶ 17 CFR 200.30-3(a)(12).

DC 20549, or send an email to: PRA_Mailbox@sec.gov.

Dated: July 5, 2022.

J. Matthew DeLesDernier,
Assistant Secretary.

[FR Doc. 2022-14635 Filed 7-8-22; 8:45 am]

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SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-95196; File Nos. SR-NYSE-2021-67, SR-NYSEAMER-2021-43, SR-NYSEArca-2021-97, SR-NYSECHX-2021-17, SR-NYSESTAT-2021-23]

Self-Regulatory Organizations; New York Stock Exchange LLC, NYSE American LLC, NYSE Arca, Inc., NYSE Chicago, Inc., and NYSE National, Inc.; Notice of Withdrawal of Proposed Rule Changes To Amend Their Respective Fee Schedules To Offer Colocation Users Wireless Connectivity to CME Group Data and Establish Associated Fees

July 5, 2022.

On November 3, 2021, New York Stock Exchange LLC (“NYSE”), NYSE American LLC, NYSE Arca, Inc., NYSE Chicago, Inc., and NYSE National, Inc. (collectively, the “Exchanges”) each filed with the Securities and Exchange Commission (“Commission”), pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 (“Exchange Act” or “Act”)¹ and Rule 19b-4 thereunder,² a proposed rule change to amend their respective fee schedules for colocation services to offer wireless connectivity to CME Group, Inc. (“CME Group”) market data (“CME Group Data”) and establish associated fees. Each proposed rule change was immediately effective upon filing with the Commission pursuant to Section 19(b)(3)(A) of the Act.³ The proposed rule changes were published for comment in the **Federal Register** on November 18, 2021.⁴

On December 17, 2021, the Division of Trading and Markets, acting on behalf

of the Commission by delegated authority, issued an order instituting proceedings under Section 19(b)(2)(B) of the Act⁵ to determine whether to approve or disapprove the proposed rule changes.⁶ On May 12, 2022, pursuant to Section 19(b)(2) of the Act,⁷ the Commission designated a longer period for Commission action on the proceedings to determine whether to approve or disapprove the proposed rule changes.⁸

On June 30, 2022, the Exchanges withdrew their respective proposed rule changes (File Nos. SR-NYSE-2021-67, SR-NYSEAMER-2021-43, SR-NYSEArca-2021-97, SR-NYSECHX-2021-17, SR-NYSESTAT-2021-23).

For the Commission, by the Division of Trading and Markets, pursuant to delegated authority.⁹

J. Matthew DeLesDernier,
Assistant Secretary.

[FR Doc. 2022-14636 Filed 7-8-22; 8:45 am]

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SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-95197; File No. SR-DTC-2022-007]

Self-Regulatory Organizations; The Depository Trust Company; Notice of Filing and Immediate Effectiveness of a Proposed Rule Change To Amend the Reorganizations Service Guide

July 5, 2022.

Pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 (“Act”)¹ and Rule 19b-4 thereunder,² notice is hereby given that on June 28, 2022, The Depository Trust Company (“DTC”) filed with the Securities and Exchange Commission (“Commission”) the proposed rule change as described in Items I, II and III below, which Items have been prepared by the clearing agency. DTC filed the proposed rule change pursuant to Section 19(b)(3)(A) of the Act³ and Rule 19b-4(f)(4) thereunder.⁴ The Commission is publishing this notice to solicit

comments on the proposed rule change from interested persons.

I. Clearing Agency’s Statement of the Terms of Substance of the Proposed Rule Change

The proposed rule change⁵ consists of amendments to the Guide to provide Participants with the option to submit voluntary reorganizations instructions via Application Program Interface (“API”) and ISO 20022 real-time messaging (collectively, “Automated Instruction Messaging”) for Automated Subscription Offer Program (“ASOP”)-eligible offers (each, an “ASOP Offer”)⁶ and for Automated Puts System (“APUT”)-eligible offers (each, an “APUT Offer”),⁷ and to make technical and ministerial changes to the Guide, as discussed more fully below.

II. Clearing Agency’s Statement of the Purpose of, and Statutory Basis for, the Proposed Rule Change

In its filing with the Commission, the clearing agency included statements concerning the purpose of and basis for the proposed rule change and discussed any comments it received on the proposed rule change. The text of these statements may be examined at the places specified in Item IV below. The clearing agency has prepared summaries, set forth in sections A, B, and C below, of the most significant aspects of such statements.

(A) Clearing Agency’s Statement of the Purpose of, and Statutory Basis for, the Proposed Rule Change

1. Purpose

The purpose of the proposed rule change is to amend the Guide to provide Participants with the option to submit voluntary reorganizations instructions via Automated Instruction Messaging for ASOP Offers and APUT Offers, and to make technical and ministerial

⁵ Each term not otherwise defined herein has its respective meaning as set forth in the Rules, By-Laws and Organization Certificate of DTC (the “Rules”) and the Reorganizations Service Guide (the “Guide”), available at <http://www.dtcc.com/legal/rules-and-procedures.aspx>.

⁶ When an agent makes a rights offer through ASOP, a Participant can submit instructions to DTC for transmission to the agent, surrender its rights to the agent’s account at DTC, and have its DTC account debited for the associated subscription payment. When the underlying securities are distributed by the agent, DTC credits the securities to the account of the Participant.

⁷ A Participant can submit instructions to DTC for the exercise of payment, retention and relinquishment options on put options securities for transmission to the agent, surrender its put securities to the agent’s account at DTC and have its DTC account credited with the payment. APUT allows agents to review and reconcile all the instructions that were made for an offer.

¹ 15 U.S.C. 78s(b)(1).

² 17 CFR 240.19b-4.

³ 15 U.S.C. 78s(b)(3)(A).

⁴ See Securities Exchange Act Release Nos. 93563 (November 12, 2021), 86 FR 64561 (November 18, 2021) (SR-NYSE-2021-67) (“Notice”); 93561 (November 12, 2021), 86 FR 64580 (November 18, 2021) (SR-NYSEAMER-2021-43); 93564 (November 12, 2021), 86 FR 64570 (November 18, 2021) (SR-NYSEArca-2021-97); 93565 (November 12, 2021), 86 FR 64556 (November 18, 2021) (SR-NYSECHX-2021-17); and 93567 (November 12, 2021), 86 FR 64576 (November 18, 2021) (SR-NYSESTAT-2021-23). Comments received on the Notices are available on the Commission’s website at: <https://www.sec.gov/comments/sr-nyse-2021-67/srnyse202167.htm>. For ease of reference, citations to the Notice(s) are to the Notice for SR-NYSE-2021-67.

⁵ 15 U.S.C. 78s(b)(2)(B).

⁶ See Securities Exchange Act Release No. 93810 (December 17, 2021), 86 FR 73026 (December 23, 2021).

⁷ 15 U.S.C. 78s(b)(2).

⁸ See Securities Exchange Act Release No. 94899 (May 12, 2022), 87 FR 30321 (May 18, 2022). The Commission designated July 16, 2022, as the date by which it should approve or disapprove the proposed rule changes.

⁹ 17 CFR 200.30-3(a)(12).

¹ 15 U.S.C. 78s(b)(1).

² 17 CFR 240.19b-4.

³ 15 U.S.C. 78s(b)(3)(A).

⁴ 17 CFR 240.19b-4(f)(4).