

a comprehensive analysis on at least a monthly basis of its existing stress testing scenarios, models, and underlying parameters and assumptions, and considers modifications to ensure they are appropriate for determining its required level of default protection in light of current and evolving market conditions. Thus, the Commission finds that these aspects of the proposed rule change are consistent with Rule 17Ad-22(e)(4)(vi)(B).<sup>35</sup>

#### E. Consistency With Rule 17Ad-22(e)(6)(i)

Rule 17Ad-22(e)(6)(i) requires that ICE Clear Europe establish, implement, maintain and enforce written policies and procedures reasonably designed to cover its credit exposures to its participants by establishing a risk-based margin system that, at a minimum, considers, and produces margin levels commensurate with, the risks and particular attributes of each relevant product, portfolio, and market.<sup>36</sup> As discussed above, the Commission believes the proposed rule change should improve ICE Clear Europe's Risk Methodology Description by, among other things, clarifying components of the initial margin methodology. Through application of its risk model, as described in the Risk Methodology Description, ICE Clear Europe produces initial margin requirements commensurate with, the risks and particular attributes of each relevant product, portfolio, and market. Thus, the Commission finds that this aspect of the proposed rule change is consistent with Rule 17Ad-22(e)(6)(i).<sup>37</sup>

#### F. Consistency With Rule 17Ad-22(e)(6)(iv)

Rule 17Ad-22(e)(6)(iv) requires that ICE Clear Europe establish, implement, maintain and enforce written policies and procedures reasonably designed to cover its credit exposures to its participants by establishing a risk-based margin system that, at a minimum, uses reliable sources of timely price data and uses procedures and sound valuation models for addressing circumstances in which pricing data are not readily available or reliable.<sup>38</sup> As discussed above, the Commission believes that the changes to the Price Discovery Policy should consolidate and clarify the process that ICE Clear Europe would use to determine prices for a particular instrument or risk sub-factor when

fewer than three Clearing Members have open interest in that instrument or risk sub-factor and therefore should improve ICE Clear Europe's ability to derive reliable prices for instruments and sub-risk factors even where only a few Clearing Members have open interest. In addition, the updated references and defined terms should improve clarity and reduce the possibility for error in applying the Price Discovery Policy.

Moreover, as discussed above, the Commission believes the proposed rule change should improve ICE Clear Europe's Risk Methodology Description by outlining the steps ICE Clear Europe would take if end-of-day prices were not available from the usual sources, such as when clearing a new product without a long history of trading, and providing a description of the collection, analysis, and back-testing of relevant pricing data for new products.

The Commission believes that both of these aspects of the proposed rule change—the changes to the Price Discovery Policy and the changes to the Risk Methodology Description—should help to ensure that ICE Clear Europe collects, and uses, reliable and timely price data. Moreover, the Commission believes that the procedures outlined in the Price Discovery Policy should help to address the situation where such data are not available because too few Clearing Members have open interest. The Commission similarly believes that procedures outlined in the Risk Methodology Description should help to address the situation where such data are not available, such as when clearing a new product without a long history of trading.

Thus, the Commission finds that these aspects of the proposed rule change are consistent with Rule 17Ad-22(e)(6)(iv).<sup>39</sup>

#### G. Consistency With Rule 17Ad-22(e)(6)(vi)(B)

Rule 17Ad-22(e)(6)(vi)(B) requires that ICE Clear Europe establish, implement, maintain and enforce written policies and procedures reasonably designed to cover its credit exposures to its participants by establishing a risk-based margin system that, at a minimum, is monitored by management on an ongoing basis and is regularly reviewed, tested, and verified by conducting a sensitivity analysis of its margin model and a review of its parameters and assumptions for backtesting on at least a monthly basis, and considering modifications to ensure the backtesting practices are appropriate for determining the adequacy of ICE

Clear Europe's margin resources.<sup>40</sup> As discussed above, the Parameters Review Procedures would require that ICE Clear Europe, on a monthly basis, calibrate and review the parameters that underlie the risk model and analyze the sensitivity of the risk model to changes in certain parameters. Thus, the Commission finds that this aspect of the proposed rule change is consistent with Rule 17Ad-22(e)(6)(vi)(B).<sup>41</sup>

#### IV. Conclusion

On the basis of the foregoing, the Commission finds that the proposed rule change is consistent with the requirements of the Act, and in particular, with the requirements of Section 17A(b)(3)(F) of the Act<sup>42</sup> and Rules 17Ad-22(e)(4)(ii), (e)(4)(vi)(A), (e)(4)(vi)(B), (e)(6)(i), (e)(6)(iv), and (e)(6)(vi)(B).<sup>43</sup>

*It is therefore ordered* pursuant to Section 19(b)(2) of the Act<sup>44</sup> that the proposed rule change (SR-ICEEU-2021-006), be, and hereby is, approved.<sup>45</sup>

For the Commission, by the Division of Trading and Markets, pursuant to delegated authority.<sup>46</sup>

**J. Lynn Taylor,**

*Assistant Secretary.*

[FR Doc. 2021-08315 Filed 4-21-21; 8:45 am]

**BILLING CODE 8011-01-P**

#### SMALL BUSINESS ADMINISTRATION

**[Disaster Declaration #16876 and #16877; TEXAS Disaster Number TX-00591]**

#### Presidential Declaration Amendment of a Major Disaster for the State of Texas

**AGENCY:** U.S. Small Business Administration.

**ACTION:** Amendment 4.

**SUMMARY:** This is an amendment of the Presidential declaration of a major disaster for the State of Texas (FEMA-4586-DR), dated 02/19/2021. Incident: Severe Winter Storms. Incident Period: 02/11/2021 through 02/21/2021.

**DATES:** Issued on 4/15/2021.

*Physical Loan Application Deadline Date:* 5/20/2021.

*Economic Injury (EIDL) Loan Application Deadline Date:* 11/19/2021.

<sup>40</sup> 17 CFR 240.17Ad-22(e)(6)(vi)(B).

<sup>41</sup> 17 CFR 240.17Ad-22(e)(6)(vi)(B).

<sup>42</sup> 15 U.S.C. 78q-1(b)(3)(F).

<sup>43</sup> 17 CFR 240.17Ad-22(e)(4)(ii), (e)(4)(vi)(A), (e)(4)(vi)(B), (e)(6)(i), (e)(6)(iv), and (e)(6)(vi)(B).

<sup>44</sup> 15 U.S.C. 78s(b)(2).

<sup>45</sup> In approving the proposed rule change, the Commission considered the proposal's impact on efficiency, competition, and capital formation. 15 U.S.C. 78c(f).

<sup>46</sup> 17 CFR 200.30-3(a)(12).

<sup>35</sup> 17 CFR 240.17Ad-22(e)(4)(vi)(B).

<sup>36</sup> 17 CFR 240.17Ad-22(e)(6)(i).

<sup>37</sup> 17 CFR 240.17Ad-22(e)(6)(i).

<sup>38</sup> 17 CFR 240.17Ad-22(e)(6)(iv).

<sup>39</sup> 17 CFR 240.17Ad-22(e)(6)(iv).

**ADDRESSES:** Submit completed loan applications to: U.S. Small Business Administration, Processing and Disbursement Center, 14925 Kingsport Road, Fort Worth, TX 76155.

**FOR FURTHER INFORMATION CONTACT:** A. Escobar, Office of Disaster Assistance, U.S. Small Business Administration, 409 3rd Street SW, Suite 6050, Washington, DC 20416, (202) 205-6734.

**SUPPLEMENTARY INFORMATION:** The notice of the President's major disaster declaration for the State of Texas, dated 02/19/2021, is hereby amended to extend the deadline for filing applications for physical damages as a result of this disaster to 05/20/2021.

All other information in the original declaration remains unchanged.

(Catalog of Federal Domestic Assistance Number 59008)

**James Rivera,**

*Associate Administrator for Disaster Assistance.*

[FR Doc. 2021-08348 Filed 4-21-21; 8:45 am]

**BILLING CODE 8026-03-P**

## SMALL BUSINESS ADMINISTRATION

[Disaster Declaration #16882 and #16883; OKLAHOMA Disaster Number OK-00145]

### Presidential Declaration Amendment of a Major Disaster for the State of Oklahoma

**AGENCY:** U.S. Small Business Administration.

**ACTION:** Amendment 1.

**SUMMARY:** This is an amendment of the Presidential declaration of a major disaster for the State of Oklahoma (FEMA-4587-DR), dated 02/24/2021.

*Incident:* Severe Winter Storms.

*Incident Period:* 02/08/2021 through 02/20/2021.

**DATES:** Issued on 04/14/2021.

*Physical Loan Application Deadline Date:* 05/25/2021.

*Economic Injury (EIDL) Loan Application Deadline Date:* 11/24/2021.

**ADDRESSES:** Submit completed loan applications to: U.S. Small Business Administration, Processing and Disbursement Center, 14925 Kingsport Road, Fort Worth, TX 76155.

**FOR FURTHER INFORMATION CONTACT:** A. Escobar, Office of Disaster Assistance, U.S. Small Business Administration, 409 3rd Street SW, Suite 6050, Washington, DC 20416, (202) 205-6734.

**SUPPLEMENTARY INFORMATION:** The notice of the President's major disaster declaration for the State of Oklahoma, dated 02/24/2021, is hereby amended to extend the deadline for filing

applications for physical damages as a result of this disaster to 05/25/2021.

All other information in the original declaration remains unchanged.

(Catalog of Federal Domestic Assistance Number 59008)

**James Rivera,**

*Associate Administrator for Disaster Assistance.*

[FR Doc. 2021-08350 Filed 4-21-21; 8:45 am]

**BILLING CODE 8026-03-P**

## SMALL BUSINESS ADMINISTRATION

### Reporting and Recordkeeping Requirements Under OMB Review

**AGENCY:** Small Business Administration.

**ACTION:** 30-Day Notice.

**SUMMARY:** The Small Business Administration (SBA) is seeking approval from the Office of Management and Budget (OMB) for the information collection described below. In accordance with the Paperwork Reduction Act and OMB procedures, SBA is publishing this notice to allow all interested member of the public an additional 30 days to provide comments on the proposed collection of information.

**DATES:** Submit comments on or before May 24, 2021.

**ADDRESSES:** Written comments and recommendations for this information collection request should be sent within 30 days of publication of this notice to [www.reginfo.gov/public/do/PRAMain](http://www.reginfo.gov/public/do/PRAMain). Find this particular information collection request by selecting "Small Business Administration"; "Currently Under Review," then select the "Only Show ICR for Public Comment" checkbox. This information collection can be identified by title and/or OMB Control Number.

**FOR FURTHER INFORMATION CONTACT:** You may obtain a copy of the information collection and supporting documents from the Agency Clearance Office at [Curtis.Rich@sba.gov](mailto:Curtis.Rich@sba.gov); (202) 205-7030, or from [www.reginfo.gov/public/do/PRAMain](http://www.reginfo.gov/public/do/PRAMain).

#### SUPPLEMENTARY INFORMATION:

Small Business Lending Companies (SBLCs) and Non-federally regulated lenders (NFRLs). NFRL'S are non-depository lending institutions authorized by SBA primarily to make loans under section 7(a) of the Small Business Act. As sole regulator of these institutions, SBA requires them to submit audited financial statements annually as well as interim, quarterly financial statements and other reports to

facilitate the Agency's oversight of these lenders.

**Solicitation of Public Comments:** Comments may be submitted on (a) whether the collection of information is necessary for the agency to properly perform its functions; (b) whether the burden estimates are accurate; (c) whether there are ways to minimize the burden, including through the use of automated techniques or other forms of information technology; and (d) whether there are ways to enhance the quality, utility, and clarity of the information.

*OMB Control Number:* 3245-0077.

*Title:* Reports to SBA Provisions of 13 CFR 120.464.

*Description of Respondents:* Small Business Lending Companies (SBLCs) and Non-federally regulated lenders (NFRLs).

*Estimated Number of Respondents:* 143.

*Estimated Annual Responses:* 691.

*Estimated Annual Hour Burden:* 1,012.

**Curtis Rich,**

*Management Analyst.*

[FR Doc. 2021-08347 Filed 4-21-21; 8:45 am]

**BILLING CODE 8026-03-P**

## SOCIAL SECURITY ADMINISTRATION

[Docket No. SSA 2020-0031]

### Privacy Act of 1974; Matching Program

**AGENCY:** Social Security Administration (SSA).

**ACTION:** Notice of a new matching program.

**SUMMARY:** In accordance with the provisions of the Privacy Act, as amended, this notice announces a new matching program with the Centers for Medicare & Medicaid Services (CMS) in which CMS will disclose to the Security Administration (SSA) certain individuals' admission and discharge information for care received in a nursing care facility. Nursing care facility, for purposes of this agreement, means certain facilities referenced in CMS' Long Term Care-Minimum Data Set System Number 09-70-0528 (LTC/MDS), as defined below. SSA will use this information to administer the Supplemental Security Income (SSI) program efficiently and to identify Special Veterans' Benefits (SVB) beneficiaries who are no longer residing outside of the United States.

**DATES:** The deadline to submit comments on the proposed matching program is May 24, 2021. The matching program will be applicable on June, 20, 2021, or once a minimum of 30 days