

1921 Gallows Road, 3rd Floor Tysons Corner, Virginia 22182 p: 703-962-9800 f: 703-962-9850 www.nodalexchange.com

July 6, 2021

VIA CFTC PORTAL

Commodity Futures Trading Commission Attention: Chris Kirkpatrick, Secretary Three Lafayette Centre 1155 21st Street, NW Washington, DC 20581

Re: CFTC Regulation 40.6(d): Weekly Notification of Rule Amendments – Update to Risk Parameters

Dear Mr. Kirkpatrick:

Nodal Clear, LLC ("Nodal Clear" or "Clearing House") hereby submits, pursuant to Commodity Futures Trading Commission ("Commission") Regulation 40.6(d), a notification of changes to risk parameters established by Nodal Clear in consultation with the Nodal Clear Risk Management Committee. Nodal Clear 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 Nodal Clear. During the week ending July 2, 2021, changes were made to the construction of the seasonal chained price series used in the risk model.

Nodal Clear has posted a copy of this submission on its website concurrent with this filling. If you have any questions or need additional information regarding this submission, please contact me at 703-962-9864 or alvarez@nodalexchange.com.

Sincerely,

/s/Cody Alvarez

Cody Alvarez Chief Compliance Officer Corporate Counsel