

Response to Request for Additional Information
("RFI Response") for File No. SR-FICC-2024-801

The information contained in this RFI Response is subject to exemption from mandatory disclosure under Exemptions #4 and #8 of the Freedom of Information Act because the information concerns (i) trade secrets and commercial information that is privileged or confidential and (ii) the supervision of Fixed Income Clearing Corporation (FICC), a financial institution. This RFI Response consists of sensitive business information and data, which are not intended for public disclosure. Accordingly, this RFI Response has been redacted and confidential treatment requested pursuant to 17 CFR 240.24b-2. An unredacted version was filed separately and confidentially with the Securities and Exchange Commission. This RFI Response contains an electronic file embedded on one page for filing efficiency, as listed below.

Embedded File:

- GSD_MMA_RFI_Q3; spreadsheet file; Detailed steps of constructing a TBA moneyness return series and calculating margin and map back to a risk factor in a TBA portfolio for FHS VaR calculation.

RFI Response for SR-FICC-2024-801

Fixed Income Clearing Corporation (“FICC”) is submitting its response to a request for additional information issued by the Securities and Exchange Commission (“Commission”) pursuant to Section 806(e)(1)(D) of Title VIII of the Dodd-Frank Wall Street Reform and Consumer Protection Act, entitled the Payment, Clearing, and Settlement Supervision Act of 2010, with respect to advance notice SR-FICC-2024-801.

FICC’s response is redacted in its entirety and filed separately with the Commission. Confidential treatment of the redacted pages is being requested pursuant to 17 CFR 240.24b-2.

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