

Exhibit 3A

This Exhibit contains one electronic file embedded in this cover page for filing efficiency, as identified below. OCC has omitted the embedded files pursuant to 17 CFR 240.24b-2. OCC has separately filed and requested confidential treatment of the cover page containing the embedded file as protected from public disclosure by Exemptions 4 and 8 of the Freedom of Information Act (“FOIA”), 5 U.S.C. 552(b)(4), (b)(8), and 15 U.S.C. 78x(e) because the information it contains concerns (i) OCC’s trade secrets and commercial information not customarily released to the public and is, and always has been, treated as the private information of OCC, the release of which is likely to cause foreseeable harm to OCC’s commercial or financial interests; and (ii) the supervision of OCC, a financial institution regulated by the Commission. OCC believes the Form 19b-4 Information and Exhibit 1A provide a clear and adequate description of the relevant substance of the embedded file to facilitate meaningful public comment.

Embedded Files: [Redacted pursuant to Rule 24b-2]

Exhibit 3A Responses to questions from Staff of the Commission’s Office of Clearance and Settlement (“Staff”) concerning a draft of this proposed rule change, including, among other things, (i) data concerning the coverage rates under control sets reviewed by the MRWG on March 9, 2020, (ii) a list of instances in which OCC implemented global and idiosyncratic; (iii) information concerning an April 28, 2023 implementation of idiosyncratic control settings; (iv) backtesting data and analysis, and (v) an example in which an FRM Officer used discretion to authorize idiosyncratic control settings for a security that fell just below the Idiosyncratic Thresholds; 12 pages.

Exhibit 3B

This Exhibit contains one electronic file embedded in this cover page for filing efficiency, as identified below. OCC has omitted the embedded files pursuant to 17 CFR 240.24b-2. OCC has separately filed and requested confidential treatment of the cover page containing the embedded file as protected from public disclosure by FOIA Exemptions 4 and 8, 5 U.S.C. 552(b)(4), (b)(8), and 15 U.S.C. 78x(e) because the information it contains contain concerns (i) OCC's trade secrets and commercial information not customarily released to the public and is, and always has been, treated as the private information of OCC, the release of which is likely to cause foreseeable harm to OCC's commercial or financial interests; and (ii) the supervision of OCC, a financial institution regulated by the Commission. OCC believes the Form 19b-4 Information and Exhibit 1A provide a clear and adequate description of the relevant substance of the embedded file to facilitate meaningful public comment.

Embedded Files: [Redacted pursuant to Rule 24b-2]

Exhibit 3B An internal OCC memorandum dated April 22, 2020 concerning high volatility control settings describing, among other things, how when implementing global control settings on March 9, 2020, the MRWG compared resulting coverages from different weightings against the coverage rates that could be derived through implied option volatility to evaluate coverage rates under alternative parameters sets; 4 pages.

Exhibit 3C

This Exhibit contains one electronic file embedded in this cover page for filing efficiency, as identified below. OCC has omitted the embedded files pursuant to 17 CFR 240.24b-2. OCC has separately filed and requested confidential treatment of the cover page containing the embedded file as protected from public disclosure by FOIA Exemptions 4 and 8, 5 U.S.C. 552(b)(4), (b)(8), and 15 U.S.C. 78x(e) because the information it contains contain concerns (i) OCC's trade secrets and commercial information not customarily released to the public and is, and always has been, treated as the private information of OCC, the release of which is likely to cause foreseeable harm to OCC's commercial or financial interests; and (ii) the supervision of OCC, a financial institution regulated by the Commission. OCC believes the Form 19b-4 Information and Exhibit 1A provide a clear and adequate description of the relevant substance of the embedded file to facilitate meaningful public comment.

Embedded Files: [Redacted pursuant to Rule 24b-2]

Exhibit 3C Responses to questions from Staff dated November 20, 2020 concerning OCC's March 9, 2020 implementation of global control settings, including, among other things, an assessment of the impact on margin; 8 pages.

Exhibit 3D

This Exhibit contains one electronic file embedded in this cover page for filing efficiency, as identified below. OCC has omitted the embedded files pursuant to 17 CFR 240.24b-2. OCC has separately filed and requested confidential treatment of the cover page containing the embedded file as protected from public disclosure by FOIA Exemptions 4 and 8, 5 U.S.C. 552(b)(4), (b)(8), and 15 U.S.C. 78x(e) because the information it contains contain concerns (i) OCC's trade secrets and commercial information not customarily released to the public and is, and always has been, treated as the private information of OCC, the release of which is likely to cause foreseeable harm to OCC's commercial or financial interests; and (ii) the supervision of OCC, a financial institution regulated by the Commission. OCC believes the Form 19b-4 Information and Exhibit 1A provide a clear and adequate description of the relevant substance of the embedded file to facilitate meaningful public comment.

Embedded Files: [Redacted pursuant to Rule 24b-2]

Exhibit 3D A model whitepaper redlined with anticipated updates based on the most recent annual review of the high volatility control setting process and edits intended to capture feedback from Staff in connection with its review of a draft of this proposal; 92 pages.

Exhibit 3E

This Exhibit contains nine electronic files embedded in this cover page for filing efficiency, as identified below. OCC has omitted the embedded files pursuant to 17 CFR 240.24b-2. OCC has separately filed and requested confidential treatment of the cover page containing the embedded files as protected from public disclosure by FOIA Exemptions 4 and 8, 5 U.S.C. 552(b)(4), (b)(8), and 15 U.S.C. 78x(e) because the information they contain concerns (i) OCC's trade secrets and commercial information not customarily released to the public and is, and always has been, treated as the private information of OCC, the release of which is likely to cause foreseeable harm to OCC's commercial or financial interests; and (ii) the supervision of OCC, a financial institution regulated by the Commission. OCC believes the Form 19b-4 Information and Exhibit 1A provide a clear and adequate description of the relevant substance of the embedded files to facilitate meaningful public comment.

Embedded Files: [Redacted pursuant to Rule 24b-2]

- Exhibit 3E.1 September 21, 2020 review of Idiosyncratic Thresholds; 6 pages.
- Exhibit 3E.2 December 16, 2020 review of regular and high volatility control sets; 9 pages.
- Exhibit 3E.3 March 18, 2021 review of regular and high volatility control sets; 8 pages.
- Exhibit 3E.4 August 10, 2021 review of Idiosyncratic Thresholds and regular control sets; 12 pages.
- Exhibit 3E.5 January 21, 2022 review of high volatility control sets; 11 pages.
- Exhibit 3E.6 August 25, 2022 review of Idiosyncratic Thresholds and regular control sets; 28 pages.
- Exhibit 3E.7 February 27, 2023 review of high volatility control sets; 8 pages.
- Exhibit 3E.8 August 24, 2023 review of Idiosyncratic Thresholds and regular and high volatility control sets; 29 pages.
- Exhibit 3E.9 September 13, 2024 review of Idiosyncratic Thresholds and regular and high volatility control sets; 31 pages.

Exhibit 3F

This Exhibit contains one electronic file embedded in this cover page for filing efficiency, as identified below. OCC has omitted the embedded files pursuant to 17 CFR 240.24b-2. OCC has separately filed and requested confidential treatment of the cover page containing the embedded file as protected from public disclosure by FOIA Exemptions 4 and 8, 5 U.S.C. 552(b)(4), (b)(8), and 15 U.S.C. 78x(e) because the information it contains contain concerns (i) OCC's trade secrets and commercial information not customarily released to the public and is, and always has been, treated as the private information of OCC, the release of which is likely to cause foreseeable harm to OCC's commercial or financial interests; and (ii) the supervision of OCC, a financial institution regulated by the Commission. OCC believes the Form 19b-4 Information and Exhibit 1A provide a clear and adequate description of the relevant substance of the embedded file to facilitate meaningful public comment.

Embedded Files: **[Redacted pursuant to Rule 24b-2]**

Exhibit 3F	Margin Setting and Maintenance Procedures redlined with anticipated changes arising from feedback received from Staff in connection with a review of a draft of this proposed rule change; 17 pages.
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