

Exhibit 3A

This Exhibit contains three 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 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]

- Historical linkage fee data*

* We estimated the amount of linkage fees relating to trades over 2,750 contracts. We don’t have this information readily available, so we used the theoretical max number of trades. Meaning, if we had 3,000 contracts in a trade, there could only be 1 trade. But 5,500 contracts could have been two trades.

Exhibit 3B

Chart 1: Projected Cash Outflows and Liquid Net Assets Funded by Equity

