

Exhibit 3

This Exhibit contains several 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 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 provides a clear and adequate description of the relevant substance of the embedded files to facilitate meaningful public comment.

Embedded File:

- Exhibit 3A. Confidential data and analysis with respect to the proposed modeling of Lead & Lag Futures using the Synthetic Futures Model, including risk-factor level diagnostic analysis; 1 page

Embedded File:

- Exhibit 3B. Model Risk Management Policy; 6 pages

Embedded File:

- Exhibit 3C. Risk Methodology Development and Implementation Procedure; 8 pages