

Exhibit 3

This Exhibit contains electronic files embedded in this cover page for filing efficiency, as identified below. OCC has omitted the embedded file 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 files to facilitate meaningful public comment.

Embedded File: [Redacted Pursuant to Rule 24b-2]

- Exhibit 3A. Options on Index Futures New Product Proposal; 19 pages

Embedded File: [Redacted Pursuant to Rule 24b-2]

- Exhibit 3B. Proposed Changes to OCC’s New Product Procedure; 7 pages

Embedded File: [Redacted Pursuant to Rule 24b-2]

- Exhibit 3C. Proposed Changes to Counterparties and Links Third-party Risk Assessment Procedure; 12 pages

Embedded File: [Redacted Pursuant to Rule 24b-2]

- Exhibit 3D. OCC's Responses to Staff Requests For Information dated June 10, 2026; 5 pages