

**Exhibit 3A**

OCC has enclosed Resource Backtesting results for each Clearing Member from January 2022 through December 2023 in the file Bates-stamped OCC-2024.4.05 Backtest-007, including the amounts of the Resource Backtesting Margin Charge for Clearing Members with three or more Resource Backtesting deficiencies over the rolling 12-month lookback period beginning in January 2023, ranging from \$1000 to approximately \$35 million.

**[Redacted Pursuant to Rule 24b-2]**

**Exhibit 3B**

A draft of the Backtesting Procedure that OCC anticipates implementing upon regulatory approval of this proposed rule change, which describes OCC's backtesting methods; related reporting, escalation, and governance; and procedures for implementing and adjusting Resource Backtesting Margin Charges. Appendices to the draft Backtesting Procedure list the backtesting assumptions, backtesting escalation criteria, and the triggers for intra-month review of backtesting assumptions that OCC intends to implement under the proposed backtesting framework.

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**Exhibit 3C**

A draft of QRM's Margin Backtesting technical document that OCC anticipates implementing upon regulatory approval of this proposed rule change, which describes how the various quantitative components of Model Backtesting and Resource Backtesting were developed and operate, including how Model Backtesting and Resource Backtesting results are calculated, how backtesting results are analyzed for purposes of escalation, and how the Resource Backtesting Margin Charge is calculated and allocated to accounts contributing to Resource Backtesting deficiencies.

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**Exhibit 3D**

Numerical example of how Resource Backtesting is calculated based on data from a 2023 activity date for certain Clearing Members, provided to Commission Staff in connection with its review of a draft of this proposed rule change.

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