

Exhibit 3A

This Exhibit contains one electronic file 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 file to facilitate meaningful public comment.

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

- OCC’s 2023 study into its risk exposure to short-dated options; 23 pages.

Exhibit 3B

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

- Proposed changes to OCC’s Market Risk Monitoring Procedure in connection with the establishment of the Intraday Risk Charge and the Intraday Risk Monitoring Thresholds; 8 pages.

Exhibit 3C

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

- Assessment of the impact of the Intraday Risk Charge on OCC’s Clearing Members; 11 pages.

Exhibit 3D

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- OCC’s current Portfolio Revaluation Monitoring Procedure, showing Market Risk’s process for verifying results prior to issuing intraday margin calls when an account exhibits a loss exceeding 50% of that account’s total risk charges based upon start-of-day positions, 6 pages.