

**Exhibit 3A**

Confidential data and analysis concerning the proposed rule change, including additional background on the changes as well as empirical data in support of the proposed scenarios. Such empirical data includes the performance of the proposed scenarios relative to the existing 2008 scenarios, an assessment of the risk drivers for which the proposed scenarios produce more conservative results, an evaluation of the impact the proposed scenarios would have had on collection of additional financial resources, and a member-level impact analysis.

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

**Exhibit 3B**

Clearing Fund Methodology Policy, last modified by File No. SR-OCC-2022-010.

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

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

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

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

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