

Exhibit 3**Table of Contents**

<u>Ex. #</u>	<u>19b-4 Footnote(s)</u>	<u>Description</u>
Exhibit 3A	32, 35, 37, 38, 51	Responses to questions from OSC concerning a draft of this proposed rule change, including, among other things, (i) data concerning the coverage rates under control sets reviewed by the MRWG on March 9, 2020, (ii) a list of instances in which OCC implemented global and idiosyncratic; (iii) information concerning an April 28, 2023 implementation of idiosyncratic control settings control settings; (iv) backtesting data and analysis, and (v) an example in which an FRM Officer used discretion to authorize idiosyncratic control settings for a security that fell just below the Idiosyncratic Thresholds.
Exhibit 3B	33	An internal OCC memorandum concerning high volatility control settings describing, among other things, how when implementing global control settings on March 9, 2020, the MRWG compared resulting coverages from different weightings against the coverage rates that could be derived through implied option volatility to evaluate coverage rates under alternative parameters sets.
Exhibit 3C	34	Responses to questions from Staff of the Commission’s Office of Clearance and Settlement (“OSC”) dated November 20, 2020 concerning OCC’s March 9, 2020 implementation of global control settings, including, among other things, an assessment of the impact on margin.
Exhibit 3D	42, 47	A model whitepaper redlined with anticipated updates based on the most recent annual review of the high volatility control setting process and edits intended to capture feedback from OSC staff in connection with its review of a draft of this proposal.
Exhibit 3E	43	Periodic reviews of the regular and idiosyncratic control sets presented to MRWG since 2020, including:

Review of High Volatility Parameters Idiosyncratic
Thresholds (Sept. 29, 2020)

GARCH HVP Control Settings Annual Review
(Dec. 16, 2020)

GARCH Parameter Bounds for High Vol Regimes
(Mar. 18, 2021)

Annual Review and Approval of Pricing Thresholds
and Control Setting Values (Aug. 10, 2021)

Idiosyncratic GARCH HVP Control Settings
Annual Review (Jan. 21, 2022)

Annual Review and Approval of Pricing Thresholds
and Control Setting Values (Aug. 25, 2022)

Idiosyncratic GARCH HVP Control Settings
Annual Review (Feb. 27, 2023)

Exhibit 3F.

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Margin Setting and Maintenance Procedures
redlined with anticipated changes arising from
feedback received from OSC staff in connection
with a review of a draft of this proposed rule
change.

Exhibit 3A

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Exhibit 3B

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