

EXHIBIT 5A

OCC Rules

Underlined text indicates new text

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Chapter VI – Margin

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RULE 601 – Margin Requirements

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(h) Resource Backtesting Margin Charge.

(1) The Corporation may require a Clearing Member to deposit additional margin assets to mitigate exposures to the Corporation that may not otherwise be covered by the margin requirements calculated in accordance with this Rule and the Corporation’s policies and procedures (“Resource Backtesting Margin Charge”). The Corporation may assess the Resource Backtesting Margin Charge as part of the Clearing Member’s daily margin requirement, as needed, to enable the Corporation to achieve its Resource Backtesting coverage target. The Resource Backtesting Margin Charge may apply to Clearing Members that have 12-month trailing Resource Backtesting coverage below the Corporation’s 99 percent backtesting coverage target.

(2) The Resource Backtesting Margin Charge generally will be equal to the third-largest Resource Backtesting deficiency during the previous 12 months, rounded up to the nearest \$1000. The Corporation may, in its discretion, adjust the Resource Backtesting Margin Charge if it determines that circumstances particular to a Clearing Member’s clearance and settlement activity and/or market volatility warrant a different approach to determining or applying such charge in a manner consistent with achieving the Corporation’s Resource Backtesting coverage target.

(3) In calculating a Clearing Member’s Resource Backtesting coverage for purposes of the Resource Backtesting Margin Charge and in calculating the third-largest Resource Backtesting deficiency, the Corporation will not include amounts already collected as a Resource Backtesting Margin Charge from that Clearing Member.

(4) For purposes of this Rule, “Resource Backtesting” means backtesting pursuant to the Corporation’s policies and procedures that is designed to evaluate whether OCC maintains sufficient financial resources to cover its credit exposure to the liquidation portfolio of each Clearing Member from the last margin collection until the end of the liquidation horizon following the Clearing Member’s default with a high degree of confidence.