

Exhibit 5B

Proposed amendments to OCC's Margin Policy to restate the description of margin monitoring to reflect OCC's proposed backtesting framework and to establish the Resource Backtesting Margin Charge under the Policy's description of margin add-ons, as described in the Form 19b-4 narrative to this filing.

[Redacted Pursuant to Rule 24b-2]

[Redacted Pursuant to Rule 24b-2]

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[Redacted Pursuant to Rule 24b-2]

[Redacted Pursuant to Rule 24b-2]

Exhibit 5C

Proposed conforming amendments to OCC's Model Risk Management Policy to reflect the establishment of the Backtesting Procedure, which would replace the current Model Backtesting Procedure and Business Backtesting Procedure referenced therein, as described in the Form 19b-4 narrative to this filing.

[Redacted Pursuant to Rule 24b-2]

Exhibit 5D

Proposed conforming amendments to OCC's STANS Methodology Description's discussion of ongoing model performance monitoring to reflect OCC's backtesting framework as provided in the Margin Policy and supporting procedure and technical document, as described in the Form 19b-4 narrative to this filing.

[Redacted Pursuant to Rule 24b-2]

[Redacted Pursuant to Rule 24b-2]

[Redacted Pursuant to Rule 24b-2]

[Redacted Pursuant to Rule 24b-2]