

Supplementary Exhibit J-SUPP 3 NEW

This Supplementary Exhibit to the ISDA 2016 Variation Margin Protocol is applicable if the Agreed Method is New CSA Method and the CSA Type is Japanese CSA.



International Swaps and Derivatives Association, Inc.

AMENDMENT

to the

**2016 CREDIT SUPPORT ANNEX FOR VARIATION
MARGIN (VM)**

The parties have entered into a New CSA in the form of Exhibit J-NEW (the “**Annex**”), which is a Credit Support Document with respect to each party in relation to a Protocol Covered Agreement pursuant to the terms of the ISDA 2016 Variation Margin Protocol, as published on August 16, 2016 by the International Swaps and Derivatives Association, Inc. (the “**ISDA 2016 Variation Margin Protocol**”). The parties have now agreed to amend and supplement the Annex by the terms of this amendment (this “**Supplemental Amendment**”). Capitalized terms used but not otherwise defined herein shall have the meanings assigned to such terms in the ISDA 2016 Variation Margin Protocol.

Accordingly, in consideration of the mutual agreements contained in this Supplemental Amendment, the parties agree as follows:

1. **Amendment of the Annex.** Paragraph 13(e)(iv) of the Annex is deleted in its entirety and replaced with the following:
 - (iv) “**Notification Time**” means 11:00 a.m., Tokyo time, on a Local Business Day; *provided* that if each party has specified under “Change Notification Time?” in its Matched Supplemental Questionnaire for Japanese Notification Time:
 - 1:00 p.m., Tokyo time, the Notification Time shall be 1:00 p.m., Tokyo time on a Local Business Day; or
 - 3:00 p.m., Tokyo time, the Notification Time shall be 3:00 p.m., Tokyo time on a Local Business Day.”
2. **Definitions.** Paragraph 12 of the Annex is amended by adding the following definitions in the appropriate alphabetical order:
 - (a) A party’s “**Matched Supplemental Questionnaire for Japanese Notification Time**” is the “Matched Supplemental Questionnaire” of such party with respect to the other party for purposes of the ISDA 2016 Variation Margin Protocol Supplemental Rules Exhibit for Japanese Notification Time Amendments.