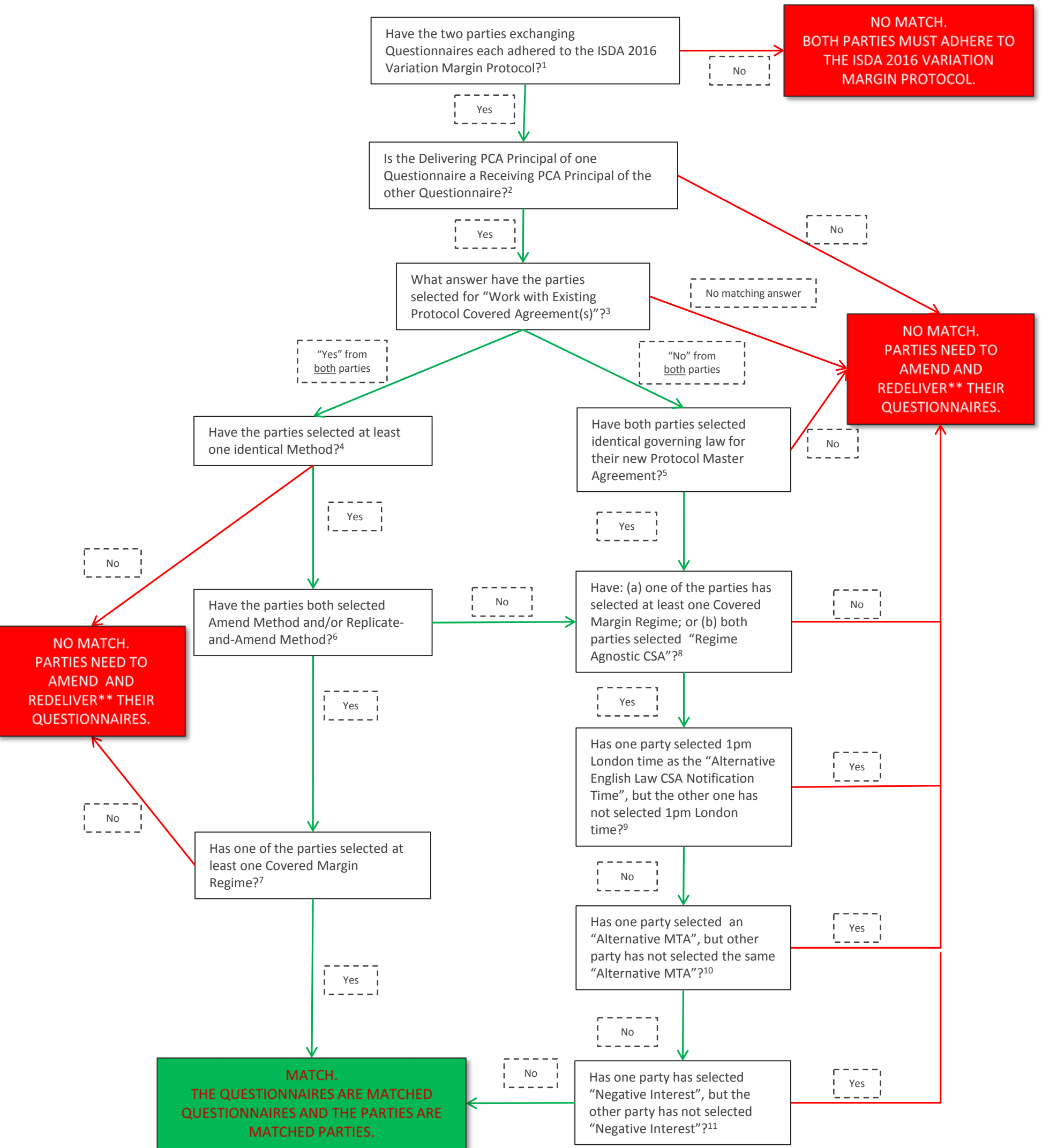


Do we have ISDA 2016 Variation Margin Protocol Matched Questionnaires?*



Footnotes

- ¹ – Para 1(a) Protocol.
- ² – Para 4(b)(i) Protocol; Parts I and II Questionnaire.
- ³ – Para 4(b)(ii) Protocol; Question 1, Part III Questionnaire.
- ⁴ – Para 4(b)(iii) Protocol; Part IV Questionnaire.
- ⁵ – Para 4(b)(v) Protocol; Question 2, Part III Questionnaire.
- ⁶ – Para 4(a) Protocol; Part IV Questionnaire.
- ⁷ – Para 4(b)(iv) and 7(b)(iv) Protocol; Part V Questionnaire.
- ⁸ – Para 4(b)(vii) and 7(b)(iv) Protocol; Parts V and VI Questionnaire.³
- ⁹ – Para 4(b)(ix) Protocol; Question 2, Part VII Questionnaire.
- ¹⁰ – Para 4(b)(viii) Protocol; Question 4, Part XI Questionnaire.
- ¹¹ – Para 4(b)(vi) Protocol; Question 11, Part XI Questionnaire.

* – This diagram is based on the ISDA 2016 Variation Margin Protocol published on August 16 August 2016.
 ** – Both parties are not required to redeliver.