

SCHEDULE 1

[SCHEDULE 5 TO THE 1994 REGULATIONS] ASSETS TO BE TAKEN INTO ACCOUNT ONLY TO A SPECIFIED EXTENT

PART I

EXCESS EXPOSURE: METHOD OF CALCULATION

Adjustments in respect of initial margins

10. The figure arrived at under paragraphs 5 to 9 above in respect of assets of each description shall be increased by an amount representing the value of any assets of that description which have been transferred by the society by way of initial margin.