

Bank of England PRA

Chapter 10

Instructions regarding reporting templates

MA.03.01 – Portfolio test results

General comments

This section relates to annual submission of information for individual entities.

This template shall be reported for each matching adjustment portfolio approved by the PRA.

In the event that any result exceeds the threshold rate specified in SS7/18 an explanation should be provided in the supplementary narrative documentation described in the instructions to MA.00.

	ITEM	INSTRUCTIONS
Z0010	Portfolio Number	Indicate the number which is attributed by the undertaking, corresponding to the unique number assigned to each matching adjustment portfolio. This number shall be consistent over time and shall be used to identify the matching adjustment portfolio number in other templates.

C0010	Test result	The result of each test should be expressed in % terms.
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R0010	Matching Test 1 cash flow shortfall	The result of Test 1: Accumulated Cash Flow Shortfall Test as set out in the appendix to SS7/18.
R0020	Matching Test 2 interest rate	The result of Test 2: 99.5 th Percentile Value at Risk (VaR) Test for interest rate risk as set out in the appendix to SS7/18.
R0030	Matching Test 2 inflation	The result of Test 2: 99.5 th Percentile Value at Risk (VaR) Test for inflation rate risk as set out in the appendix to SS7/18.
R0040	Matching Test 2 currency	The result of Test 2: 99.5 th Percentile Value at Risk (VaR) Test for currency risk as set out in the appendix to SS7/18.
R0050	Matching Test 3 notional swap	The result of Test 3: Notional Swap Test as set out in the appendix to SS7/18.

Bank of England PRA

R0060	Matching Test 4 HP MA loss	Only firms holding assets with highly predictable (HP) cash flows are expected to apply Test 4. The result of Test 4: MA Loss Test for assets with highly predictable cash flows as set out in the appendix to SS7/18.
R0070	Matching Test 5 HP cash flow shortfall	Only firms holding assets with highly predictable cash flows are expected to apply Test 5. The result of Test 5: Modified Accumulated Cash Flow Shortfall Test as set out in the appendix to SS7/18.

Not in effect