

**PRA RULEBOOK: CRR FIRMS: INTERNAL CAPITAL ADEQUACY ASSESSMENT INSTRUMENT
[2025]**

Powers exercised

- A. The Prudential Regulation Authority (“PRA”) makes this instrument in the exercise of the following powers and related provisions in the Financial Services and Markets Act 2000 (“the Act”):
- (1) section 137G (The PRA’s general rules); and
 - (2) section 137T (General supplementary powers).
- B. The rule-making powers referred to above are specified for the purpose of section 138G(2) (Rule-making instrument) of the Act.

PRA Rulebook: CRR Firms: Internal Capital Adequacy Assessment Instrument [2025]

- C. The PRA makes the rules in the Annex to this instrument.

Commencement

- D. This instrument comes into force on [dd/mm/yy]

Citation

- E. This instrument may be cited as the PRA Rulebook: CRR Firms: Internal Capital Adequacy Assessment Instrument [2025].

By order of the Prudential Regulation Committee
[DATE]

Annex

Amendments to the Internal Capital Adequacy Assessment Part

In this Annex new text is underlined and deleted text is struck through

9 INTEREST RISK ARISING FROM NON-TRADING BOOK ACTIVITIES

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9.11 For the purposes of 9.9, the interest rate shock scenarios for individual currencies are those in Table 1 below:

Table 1. Specified size of interest rate shocks for each currency (bps)

Currency	Parallel	Short	Long
ARS	400	500	300
AUD	300 <u>350</u>	450 <u>425</u>	200 <u>300</u>
BRL	400	500	300
CAD	200	300 <u>275</u>	150 <u>175</u>
CHF	100 <u>175</u>	150 <u>250</u>	100 <u>200</u>
CNY	250 <u>225</u>	300	150
EUR	200 <u>225</u>	250 <u>350</u>	100 <u>200</u>
GBP	250 <u>275</u>	300 <u>425</u>	150 <u>250</u>
HKD	200 <u>225</u>	250 <u>375</u>	100 <u>200</u>
IDR	400	500	350 <u>300</u>
INR	400 <u>325</u>	500 <u>475</u>	300 <u>225</u>
JPY	100	100	100
KRW	300 <u>225</u>	400 <u>350</u>	200 <u>225</u>
MXN	400	500	300 <u>200</u>
RUB	400	500	300
SAR	200 <u>275</u>	300 <u>375</u>	150 <u>250</u>
SEK	200 <u>275</u>	300 <u>425</u>	150 <u>200</u>
SGD	150 <u>175</u>	200 <u>250</u>	100 <u>225</u>

Appendix x

TRY	400	500	300
USD	200	300	<u>450</u> <u>225</u>
ZAR	<u>400</u> <u>325</u>	500	300

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Draft for consultation