

**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 1 July 2026.

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

10 October 2025

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>	450 <u>175</u>
CHF	400 <u>175</u>	450 <u>250</u>	400 <u>200</u>
CNY	250 <u>225</u>	300	150
EUR	200 <u>225</u>	250 <u>350</u>	400 <u>200</u>
GBP	250 <u>275</u>	300 <u>425</u>	450 <u>250</u>
HKD	200 <u>225</u>	250 <u>375</u>	400 <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>	450 <u>250</u>
SEK	200 <u>275</u>	300 <u>425</u>	450 <u>200</u>
SGD	450 <u>175</u>	200 <u>250</u>	400 <u>225</u>

TRY	400	500	300
USD	200	300	<u>150225</u>
ZAR	<u>400325</u>	500	300

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