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SAMA  
السما



June 2016

From : Saudi Arabian Monetary Agency  
 To : All Banks  
 Attention : Managing Directors, Chief Executive Officers and General Managers  
 Subject : **Framework on monitoring tools for intraday liquidity management**

### Background

The Basel framework on monitoring tools for intraday liquidity management introduces a new reporting framework that will enable banking supervisors to better monitor a bank's management of intraday liquidity risk and its ability to meet payment and settlement obligations on a timely basis along with providing supervisors with a better understanding of banks' payment and settlement behaviour. This framework includes:

- the detailed design of the monitoring tools for a bank's intraday liquidity risk;
- stress scenarios;
- key application issues; and
- the reporting regime.

SAMA has conducted a consultation process with the Saudi Banks in the development of this final regulation, which is attached in the annexures containing:

- Annexure 1: Monitoring tools for intraday liquidity management (available on BIS website (<http://www.bis.org/publ/bcbs248.pdf>)).
- Annexure 2: SAMA's position on National Discretion
- Annexure 3: Intraday liquidity template
- Annexure 4: Frequently Asked Questions (FAQs) and answers

### Implementation date

These rules are applicable from 1 January 2017 as specified in the Basel document.

Should banks need any clarifications, they should contact Mr. Tariq Javed at email: [t\\_javed@sama.gov.sa](mailto:t_javed@sama.gov.sa) or Mr. Qaiser Noor at email: [qnoor@sama.gov.sa](mailto:qnoor@sama.gov.sa)

For: 

Thamer M. AlEssa

Director General of Banking Control

Dr