

الرقم : 361000126267	
التاريخ : 1436/09/21	
المرفقات :	

July 2015

From : Saudi Arabian Monetary Agency (SAMA)

To : All Banks

Attention : Managing Directors, Chief Executive Officers and General Managers

Subject : **Amendments in SAMA Capital rules**

Following the recent Regulatory Consistency Assessment Programme (RCAP) of SAMA Capital rules by the Basel RCAP Assessment Team, SAMA has considered suggestions to add, clarify and correct some rules to make them consistent with the Basel Text.

These amendments have been made in the attached documents and the changes have been highlighted for ease of reference.

1. Pillar 1–Basel 11.5 – SAMA's Guidance Document concerning implementation
2. Basel II Guidance Document – Pillar 2 Supervisory Review Process
3. Basel II – SAMA's detailed Guidance Document relating to Pillar 1
4. Finalized Guidance Document concerning the implementation of Basel III
5. Basel III – Pillar 3 – Package of disclosure requirements and guidance notes
6. SAMA's Detailed Guidance Notes on the maintenance of adequate capital against market risk by Saudi Banks
7. Basel III IRB Approaches – Prudential Returns and Guidance Notes
8. Prudential Returns, General Guidance Notes on Internal Rating Based (IRB) Approaches
9. Table 2 - Capital structure
10. Table 8 - General disclosures for exposures related to counterparty
11. Table 9 (STA) - Securitisations - Standardised disclosures
12. Templates for qualitative disclosures

Banks are advised to follow the amended rules with effect from the date of this circular.



**Osamah M. Shaker**

Director General of Banking Control

