

# TRANSLATION

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April 20, 2012  
Circular No. SBP-GRT-0049-2012

General Manager

Subject: Investments Atom AT15 – AT 06.

Dear General Manager:

We refer to the Circular No. SBP-DR-0089-2011 dated December 12, 2011, whereby we advise that with in order to expand the quantity of information we receive through the investments atom known as AT06, we have devised a new atom called AT15. The cited circular established that as of April 2012 only the information in AT15 would be required.

Notwithstanding the above, during the validation process of the new structure we have found inconsistencies in the data reported in the new AT15 fields as well as in those that were already in AT06.

Consequently, we have decided to continue to require the simultaneous submission of atoms AT06 and AT15 for two additional periods, including the closure data of April and May. This does not preclude our requiring individual banks to continue to submit both atoms after the end of this period, should there continue to be some inconsistencies in their reporting.

We take advantage of the opportunity to inform that we will soon be sending you the calculations that we are generating for the market risk exposure of your investment portfolio. This calculation is being made with the data provided through the new investment atom AT15. In this regard, please be advised that the information provided will be used by the Superintendency to begin the tests that we will be performing to establish the basis for market risk capital requirements. This makes the quality of the information you will be submitting extremely important.

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We would greatly appreciate your informing your staff of this information so that they may comply with the provisions of this Circular.

Yours truly,

Alberto Diamond R.  
Superintendent