BANKS SURVEILLANCE SYSTEM

BANK NAME:
BANK CODE:
FORM NAME: TIME SHEET FOR STANDARD RATIO OF INTEREST RATE RISK DUE FROM BANKING ACCOUNTS
FORM CODE: FR40 0AS
CURRENCY: THOUSAND TL
CURRENCY CODE: TOP
NUMBER OF PAGES: 4

ITEM NO	ITEM DESCRIPTION	DEMAND	UP TO 1 MONTH	BETWEEN 1-2 MONTHS	BETWEEN 2-3 MONTHS	BETWEEN 3-4 MONTHS	BETWEEN 4-5 MONTHS	BETWEEN 5-6 MONTHS	BETWEEN 6-9 MONTHS	BETWEEN 9-12 MONTHS	BETWEEN 1-2 YEARS	BETWEEN 2-3 YEARS	BETWEEN 3-4 YEARS	BETWEEN 4-5 YEARS	BETWEEN 5-6 YEARS	BETWEEN 6-7 YEARS	BETWEEN 7-8 YEARS	BETWEEN 8-9 YEARS	BETWEEN 9-10 YEARS	BETWEEN 10-12 YEARS	BETWEEN 12-14 YEARS	BETWEEN 14-16 YEARS	BETWEEN 16-20 YEARS	20 YEARS AND AFTER	TOTAL
	INTEREST SENSITIVE ASSETS																								
1	FIXED RATE(2+...+14) - (8+9+10+11)																								
2	Receivables from Central Bank																								
3	Receivables from Money Market																								
4	Receivables from Banks																								
5	Securities Available for Sale																								
6	Receivables from Reverse Repo																								
7	Loans (8+9+10+11)																								
8	a) Bank Overdraft Credits																								
9	b) Credit Card Receivables																								
10	c) Consumer Loans																								
11	d) Other Loans																								
12	Securities held to Maturity																								
13	Other Receivables																								
14	Financial Derivative Instruments(15+16)																								
15	a) Option																								
16	b) Other Derivative Financial Instruments																								
17	FLOATING RATE(18+...+27) - (21+22+23+24)																								
18	Receivables from Banks																								
19	Securities available for sale																								
20	Loans(21+22+23+24)																								
21	a) Bank Overdraft Credits																								
22	b) Credit Card Receivables																								
23	c) Consumer Loans																								
24	d) Other Loans																								
25	Securities held to Maturity																								
26	Other Receivables																								
27	Derivative Financial Instruments(28+29)																								
28	a) Option																								
29	b) Other Derivative Financial Instruments																								
30	TOTAL(1+17)																								
31	Asset Duration (Corrected Duration Estimate: Year)																								
	INTEREST SENSITIVE LIABILITIES																								
32	FIXED RATE(33+...+44) - (34+35)																								
33	Deposit (34+35)																								
34	a)Demand																								
35	b)Other Deposit																								
36	Payables to Central Bank																								
37	Payables to Money Market																								
38	Payables to Banks																								
39	Funds from Repo Transactions																								
40	Securities Issued																								
41	Credits Utilized																								
42	Subordinated Debts																								
43	Other Payables																								
44	Derivative Financial Instruments(45 +46)																								
45	a) Option																								
46	b) Other Derivative Instruments																								
47	FLOATING RATE(48+...+56) - (49+50)																								
48	Deposit(49+50)																								
49	a)Demand																								
50	b)Other Deposit																								
51	Payables to Banks																								
52	Securities Issued																								
53	Credits Utilized																								
54	Subordinated Debts																								
55	Other Payables																								
56	Derivative Financial Instruments(57+58)																								
57	a) Option																								
58	b) Other Derivative Financial Instruments																								
59	TOTAL(32+47)																								
60	Liabilities Duration (Corrected Duration Estimate:Year)																								
61	NET POSITION(30-59)																								
62	Midpoint of Time Period(Year)	0.0000	0.0417	0.1250	0.2083	0.2917	0.3750	0.4583	0.6250	0.8750	1.5000	2.5000	3.5000	4.5000	5.5000	6.5000	7.5000	8.5000	9.5000	11.0000	13.0000	15.0000	18.0000	22.5000	
63	Amount Subject to Discount (Yield Curve)																								
64	Discount rate (1/(1+Amount subject to discount)^Midpoint of Time Period																								
65	Discount Rate for Positive Standard Shock(1/(1+Amount subject to discount+Positive Standard Shock)^Midpoint of Time Period																								
66	Discount Rate for Negative Standard Shock(1/(1+Amount subject to discount+Negative Standard Shock)^Midpoint of Time Period																								
67	Net Deficit after Discount Rate(Net Position*Discount Rate)																								
68	Net Deficit after Discount Rate for Positive Standard (Net Position*Discount Rate for Positive Standard Shock)																								
69	Net Deficit after Discount Rate for Negative Standard (Net Position*Discount Rate for Negative Standard Shock)																								
70	Net Deficit Change after Positive Standard Shock(68-67)																								
71	Net Deficit Change after Negative Standard Shock (69-67)																								
72	EQUITY																								
73	Net Deficit Change after Positive Standard Shock/Equity (70/72)																								
74	Net Deficit Change after Negative Standard Shock/Equity (71/72)																								
75	Exchange Rate																								
76	Standard Ratio of Interest Rate Risk due from Banking Accounts																								
77	Size of Positive Standard Shock																								
78	Size of Negative Standard Shock																								