(K AZN)

INTEREST RATE SENSITIVITY REPORT

Total assets sensitive to interest rate		
0-3 mnths	1,447,422	
3-6 mnths	670,711	
6-12 mnths	1,158,444	
12-24 mnths	701,510	
24-36 mnths	562,073	
more than 36 mnths	946,634	
Total	**5,486,793**	
Total liabilities sensitive to interest rate	**0**	
0-3 mnths	447,197	
3-6 mnths	724,701	
6-12 mnths	546,243	
12-24 mnths	278,898	
24-36 mnths	402,373	
more than 36 mnths	217,253	
Total	**2,616,666**	
Gap		
0-3 mnths	1,000,224	
3-6 mnths	-53,990	
6-12 mnths	612,200	
12-24 mnths	422,611	
24-36 mnths	159,700	
more than 36 mnths	729,381	
Cumulative gap		
0-3 mnths	1,000,224	
3-6 mnths	946,234	
6-12 mnths	1,558,434	
12-24 mnths	1,981,046	
24-36 mnths	2,140,746	
more than 36 mnths	2,870,127	
	Ssenari 1	**Ssenari 2**
Interest rate shock (basis points)	-200	200
Impact on net interest income	-31,169	31,169
Impact on equity		
Total equity	726,261	782,365
Tier I capital	544,698	544,698
Tier II capital	294,928	351,032
Capital adequacy ratio, %	**17.4%**	**18.8%**