(K AZN)

INTEREST RATE SENSITIVITY REPORT

Total assets sensitive to interest rate	
0-3 mnths	3,683,178
3-6 mnths	585,250
6-12 mnths	1,239,193
12-24 mnths	640,824
24-36 mnths	532,152
more than 36 mnths	778,522
Total	**7,459,119**

Total liabilities sensitive to interest rate	**0**
0-3 mnths	2,558,527
3-6 mnths	387,615
6-12 mnths	1,081,401
12-24 mnths	560,377
24-36 mnths	599,239
more than 36 mnths	244,239
Total	**5,431,399**

Gap	
0-3 mnths	1,124,651
3-6 mnths	197,635
6-12 mnths	157,792
12-24 mnths	80,446
24-36 mnths	-67,087
more than 36 mnths	534,283

Cumulative gap	
0-3 mnths	1,124,651
3-6 mnths	1,322,286
6-12 mnths	1,480,078
12-24 mnths	1,560,524
24-36 mnths	1,493,437
more than 36 mnths	2,027,720

	Ssenari 1	Ssenari 2
Interest rate shock (basis points)	-200	200
Impact on net interest income	-29,602	29,602
Impact on equity		
Total equity	755,966	809,248
Tier I capital	786,420	786,420
Tier II capital	96,468	149,751
Capital adequacy ratio, %	**22.2%**	**23.7%**