

PUBLIC INFORMATION ON THE MARKET RISK EXPOSURE

As of June 30th, 2021

Publication and Control of the Market Risk Exposure

In accordance to the provisions of Chapter 12-21 of CMF's Compendium of Standards and Chapter III.B.2.2 of the Compendium of Standards of the Central Bank of Chile, China Construction Bank, Agencia en Chile reports to the public the following information about its exposure to market risk as of June 30th, 2021.

Market Risk Policy

The methodologies for the measurement, control and reporting to eventual losses due to adverse changes in interest rates, in the local currency value of foreign currency or in indexation units to which China Construction Bank Chile's balance sheet, in terms of assets and liabilities, is exposed, are clearly described in the Market Risk Policy approved by the Executive Committee of China Construction Bank Chile.

The objective of this policy is to monitor at all times the solvency of the Bank, both in normal and contingency conditions.

In the management of market risk, China Construction Bank Chile uses the standard model in order to measure its exposure to market risk, in accordance with the provisions contained in the Standards of the Central Bank of Chile and CMF.

Quarterly Situation on the Exposure to Market Risk

CLP Mio al 30-06-2021

Trading Book	
Market Risk Exposure	197
Risk Weighted Assets (8%)	14.186
Limit:	
Regulatory Capital	121.752
Available Margin	107.369
Banking Book	
Short-term exposure to Interest Rate Risk	1.620
Exposure to indexation risk	774
Limit	
100% Financial Margin	4.882
Available Margin	2.489
Long-term exposure to Interest Rate Risk	4.820
Limit:	
10% Regulatory Capital	12.175
Available Margin	7.355
Trading Book	
Exposure of rate risk	128
Exposure of currencies risk (Trading and Banking Book)	69
Options risk of interest rate	0
Banking Book	
Short-term exposure to Interest Rate Risk	1.620
Exposure to indexation risk	774
Long-term exposure to Interest Rate Risk	4.820
Risk Weighted Assets	177.324
Regulatory Capital	121.752
Financial Margin	4.882
(LTM figures)	
Interest rate sensitive commissions	0
(LTM figures)	