

## **PUBLIC INFORMATION ON THE MARKET RISK EXPOSURE**

**As of March 31st, 2022**

### **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 March 31st, 2022.

### **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

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<b>Trading Book</b>	
Market Risk Exposure	181
Risk Weighted Assets (8%)	17.379
<b>Limit:</b>	
Regulatory Capital	126.180
<b>Available Margin</b>	<b>108.620</b>
<b>Banking Book</b>	
Short-term exposure to Interest Rate Risk	1.630
Exposure to indexation risk	1.084
<b>Limit</b>	
100% Financial Margin	7.520
<b>Available Margin</b>	<b>4.806</b>
Long-term exposure to Interest Rate Risk	4.937
<b>Limit:</b>	
10% Regulatory Capital	12.618
<b>Available Margin</b>	<b>7.681</b>
<b>Trading Book</b>	
Exposure of rate risk	47
Exposure of currencies risk (Trading and Banking Book)	134
Options risk of interest rate	0
<b>Banking Book</b>	
Short-term exposure to Interest Rate Risk	1.630
Exposure to indexation risk	1.084
Long-term exposure to Interest Rate Risk	4.937
Risk Weighted Assets	217.237
Regulatory Capital	126.180
Financial Margin	7.520
(LTM figures)	
Interest rate sensitive commissions	0
(LTM figures)	