

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

**As of 31 December 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 31 December 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**

CLP MIn as of 31/12/2022

**Banking Book**

Short-term exposure to Interest Rate Risk	2,988
Exposure to indexation risk	1,181

**Límit**

100% Financial Margin	17,089
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**Available Margin 12,920**

Long-term exposure to Interest Rate Risk	4,117
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**Limit:**

10% Regulatory Capital	13,163
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**Available Margin 9,047**

**ΔEVE 4,474**

**Limit:**

12% Regulatory Capital	15,796
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**Available Margin 11,322**

**ΔNII 4,098**

**Limit:**

100% Financial Margin	17,089
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**Available Margin 12,991**

**Trading Book**

General interest rate risk in the trading book	39
Specific interest rate risk in the trading book	0
Foreign exchange risk (banking and trading books)	42
Commodity risk	0
General stock price risk	0
Specific stock price risk	0

Regulatory Capital 131,633

Financial Margin 17,089

(LTM figures)

Interest rate sensitive commissions 0

(LTM figures)