

PUBLIC INFORMATION ON THE MARKET RISK EXPOSURE

As of 30 September 2023

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 30 September 2023.

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 30-09-2023

Banking Book

Short-term exposure to Interest Rate Risk	2.237
Exposure to indexation risk	1.082

Limit

70% Financial Margin	11.026
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Available Margin

7.707

Long-term exposure to Interest Rate Risk	5.059
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Limit:

10% Regulatory Capital	13.350
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Available Margin

8.291

ΔEVE

5.006

Limit:

10% Tier 1 Capital	13.350
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Available Margin

8.344

ΔNII

3.888

Limit:

70% Financial Margin	11.026
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Available Margin

7.137

Trading Book

General interest rate risk in the trading book	0
Specific interest rate risk in the trading book	0
Foreign exchange risk (banking and trading books)	41
Commodity risk	0
General stock price risk	0
Specific stock price risk	0

Tier 1 Capital	133.498
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Financial Margin	15.751
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(LTM figures)

Interest rate sensitive commissions	0
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(LTM figures)