PUBLIC INFORMATION ON THE MARKET RISK EXPOSURE

As of 30th of September 2025

Publication and Control of the Market Risk Exposure

China Construction Bank, Agencia en Chile reports to the public the following information about its exposure to market risk as of 30 September 2025.

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.

中国建设银行
China Construction Bank
智利分行
Chile Branch

Quarterly Situation on the Exposure to Market Risk

CLP Mln as of 30-09-2025

ΔEVE	4.112
Limit:	
10% Tier 1 Capital	14.890
Available Margin	**10.777**
ΔNII	4.273
Limit:	
70% Financial Margin	8.414
Available Margin	**4.141**

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)	9
Commodity risk	0
General stock price risk	0
Specific stock price risk	0

Tier 1 Capital	148.895
Financial Margin (LTM figures)	12.020
Interest rate sensitive commissions (LTM figures)	0