

PUBLIC INFORMATION ON THE MARKET RISK EXPOSURE

As of 31th of March 2026

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 31 March 2026.

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 31-03-2026

ΔEVE	4.294
Limit:	
10% Tier 1 Capital	15.098
Available Margin	10.804
ΔNII	4.194
Limit:	
70% Financial Margin	7.308
Available Margin	3.114
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)	14
Commodity risk	0
General stock price risk	0
Specific stock price risk	0
Tier 1 Capital	150.981
Financial Margin	10.440
(LTM figures)	
Interest rate sensitive commissions	0
(LTM figures)	