

PUBLIC INFORMATION ON THE MARKET RISK EXPOSURE

As of 30 of September 2024

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 2024.

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 30-09-2024

ΔEVE	5.388
Limit:	
10% Tier 1 Capital	14.046
Available Margin	8.658

ΔNII	4.141
Limit:	
70% Financial Margin	10.176
Available Margin	6.035

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)	8
Commodity risk	0
General stock price risk	0
Specific stock price risk	0

Tier 1 Capital	140.456
Financial Margin (LTM figures)	14.537
Interest rate sensitive commissions (LTM figures)	0