

PUBLIC INFORMATION ON THE MARKET RISK EXPOSURE

As of September 30th, 2021

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 September 30th, 2021.

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 Mio al 30-09-2021

Trading Book	
Market Risk Exposure	202
Risk Weighted Assets (8%)	17.898
Limit:	
Regulatory Capital	121.714
Available Margin	103.614
Banking Book	
Short-term exposure to Interest Rate Risk	2.035
Exposure to indexation risk	978
Limit	
100% Financial Margin	4.993
Available Margin	1.980
Long-term exposure to Interest Rate Risk	4.483
Limit:	
10% Regulatory Capital	12.171
Available Margin	7.688
Trading Book	
Exposure of rate risk	145
Exposure of currencies risk (Trading and Banking Book)	56
Options risk of interest rate	0
Banking Book	
Short-term exposure to Interest Rate Risk	2.035
Exposure to indexation risk	978
Long-term exposure to Interest Rate Risk	4.483
Risk Weighted Assets	223.721
Regulatory Capital	121.714
Financial Margin	4.993
(LTM figures)	
Interest rate sensitive commissions	0
(LTM figures)	