

PUBLIC INFORMATION ON THE MARKET RISK EXPOSURE

As of June 30th, 2022

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 June 30th, 2022.

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 6/30/2022

Trading Book

Market Risk Exposure	85
Risk Weighted Assets (8%)	20,307

Limit:

Regulatory Capital	128,319
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Available Margin

107,927

Banking Book

Short-term exposure to Interest Rate Risk	1,434
Exposure to indexation risk	1,244

Limit

100% Financial Margin	11,018
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Available Margin

8,339

Long-term exposure to Interest Rate Risk	4,761
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Limit:

10% Regulatory Capital	12,832
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Available Margin

8,071

Trading Book

Exposure of rate risk	5
Exposure of currencies risk (Trading and Banking Book)	80
Options risk of interest rate	0

Banking Book

Short-term exposure to Interest Rate Risk	1,434
Exposure to indexation risk	1,244
Long-term exposure to Interest Rate Risk	4,761

Risk Weighted Assets	253,843
Regulatory Capital	128,319
Financial Margin (LTM figures)	11,018
Interest rate sensitive commissions (LTM figures)	0