



HAITONG BANK, MACAU BRANCH

Disclosure of Financial Information – 30 June 2026

(Circular No. 004/B/2024-DSB/AMCM)

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1. DISCLOSURE OF INFORMATION

This information is disclosed under the AMCM Circular No. 004/B/2024-DSB/AMCM to fulfil the disclosure obligations outlined in the aforementioned Circular.

The economic and financial information hereby disclosed refers to the period between 1 January 2026 and 30 June 2026.

The disclosed information relates to the Macau Branch and to its Head Office, Haitong Bank, S.A.. For the sake of clarity, the information related to the Macau Branch is labelled as “Macau Branch” and the information concerning the Head Office on a consolidated or integrated basis is presented as “Haitong Bank” or “Haitong Bank Group”.

This information has not been subject to the external auditor’s review.

2. SUMMARY STATEMENT OF FINANCIAL POSITION AS AT 30 JUNE 2026 AND 31 DECEMBER 2025

	(MOP)	
	30.06.2026 (Unaudited)	31.12.2025 (Audited)
Assets		
Cash and balances with banks	37 758 725	42 297 194
Deposits with AMCM	16 555 964	20 473 907
Financial assets at fair value through other comprehensive income	280 350 781	290 083 375
Financial assets at amortised cost	271 274 489	142 724 072
Other tangible assets	4 127 308	5 244 680
Intangible assets	101 788	6 922
Other assets	3 579 897	1 260 689
Total Assets	613 748 952	502 090 839
Liabilities		
Other liabilities	(10 955 675)	(4 613 472)
Current income tax liabilities	(206 359)	-
Deferred income tax liabilities	(302 751)	(376 429)
Loan from Head Office	(378 619 677)	(274 716 410)
Amount due to Head Office	(1 374 789)	(1 374 789)
Total Liabilities	(391 459 251)	(281 081 100)
Head Office Account		
Working capital	(50 000 000)	(50 000 000)
Fair-value reserves	(2 220 174)	(2 760 476)
Retained earnings and other reserves*	(150 619 273)	(148 799 009)
Head Office account	(19 450 254)	(19 450 254)
Total Head Office Account	(222 289 701)	(221 009 739)
Total Liabilities and Head Office Account	(613 748 952)	(502 090 839)
* Included the regulatory reserve required by the Monetary Authority of Macau ("AMCM"):		
- General	-	-
- Specific	-	-
Total regulatory reserve	-	-

3. MACAU BRANCH SUMMARY STATEMENT OF PROFIT OR LOSS AND OTHER COMPREHENSIVE INCOME FOR THE SIX MONTHS ENDED AT 30 JUNE 2026 AND 30 JUNE 2025

	(MOP)	
	30.06.2026 (Unaudited)	30.06.2025 (Unaudited)
Interest income	14 052 777	7 692 551
Interest expense	(6 906 072)	(848 698)
Net interest income	7 146 705	6 843 853
Fee and commission income	9 412 321	6 890 049
Fee and commission expense	(1 536)	(300 651)
Net fee and commission income	9 410 785	6 589 398
Gain / (Losses) from foreign exchange differences	1 148 328	2 995 530
Total Operating Income	17 705 818	16 428 781
Staff costs	(8 758 820)	(7 871 028)
General and administrative expenses	(5 485 171)	(6 535 594)
Depreciation and amortisation	(1 146 106)	(1 498 720)
Operating profit before impairment (charge)/ reversal	2 315 721	523 439
Net (charge)/ reversal of impairment allowance on financial assets	(289 098)	541 380
Profit before Income Tax	2 026 623	1 064 819
Income Tax	(206 359)	-
Net Profit for the period	1 820 264	1 064 819
Other comprehensive income for the period		
Items that may be reclassified to profit and loss		
Fair value changes of debt instruments measured at fair value through other comprehensive income, net of taxes	(540 302)	381 993
Total other comprehensive income for the period	(540 302)	381 993
Total comprehensive income of the period	1 279 962	1 446 812

4. STATEMENT OF CHANGES IN HEAD OFFICE ACCOUNT FOR THE PERIODS ENDED ON 30 JUNE 2026, 31 DECEMBER 2025 AND 30 JUNE 2025

(MOP)

(Unaudited)	Working capital	Fair-value reserves	Retained earnings and other reserves			Head Office Account	Total
			Retained earnings	General regulatory reserve	Specific regulatory reserve		
Balance at 31 December 2024	50 000 000	1 178 290	161 948 862	-	-	19 450 254	232 577 406
Balance at 1 January 2025	50 000 000	1 178 290	161 948 862	-	-	19 450 254	232 577 406
Changes in fair value, net of taxes	-	381 992	-	-	-	-	381 992
Profit for the period	-	-	1 064 819	-	-	-	1 064 819
Balance at 30 June 2025	50 000 000	1 560 282	163 013 681	-	-	19 450 254	234 024 217
Balance at 1 July 2025	50 000 000	1 560 282	163 013 681	-	-	19 450 254	234 024 217
Profit for the period	-	1 200 194	(14 214 672)	-	-	-	(13 014 478)
Balance at 31 December 2025	50 000 000	2 760 476	148 799 009	-	-	19 450 254	221 009 739
Balance at 1 January 2026	50 000 000	2 760 476	148 799 009	-	-	19 450 254	221 009 739
Changes in fair value, net of taxes	-	(540 302)	-	-	-	-	(540 302)
Profit for the period	-	-	1 820 264	-	-	-	1 820 264
Balance at 30 June 2026	50 000 000	2 220 174	150 619 273	-	-	19 450 254	222 289 701

5. MACAU BRANCH STATEMENT OF CASH FLOW FOR THE SIX MONTHS ENDED AT 30 JUNE 2026 AND 30 JUNE 2025

(MOP)

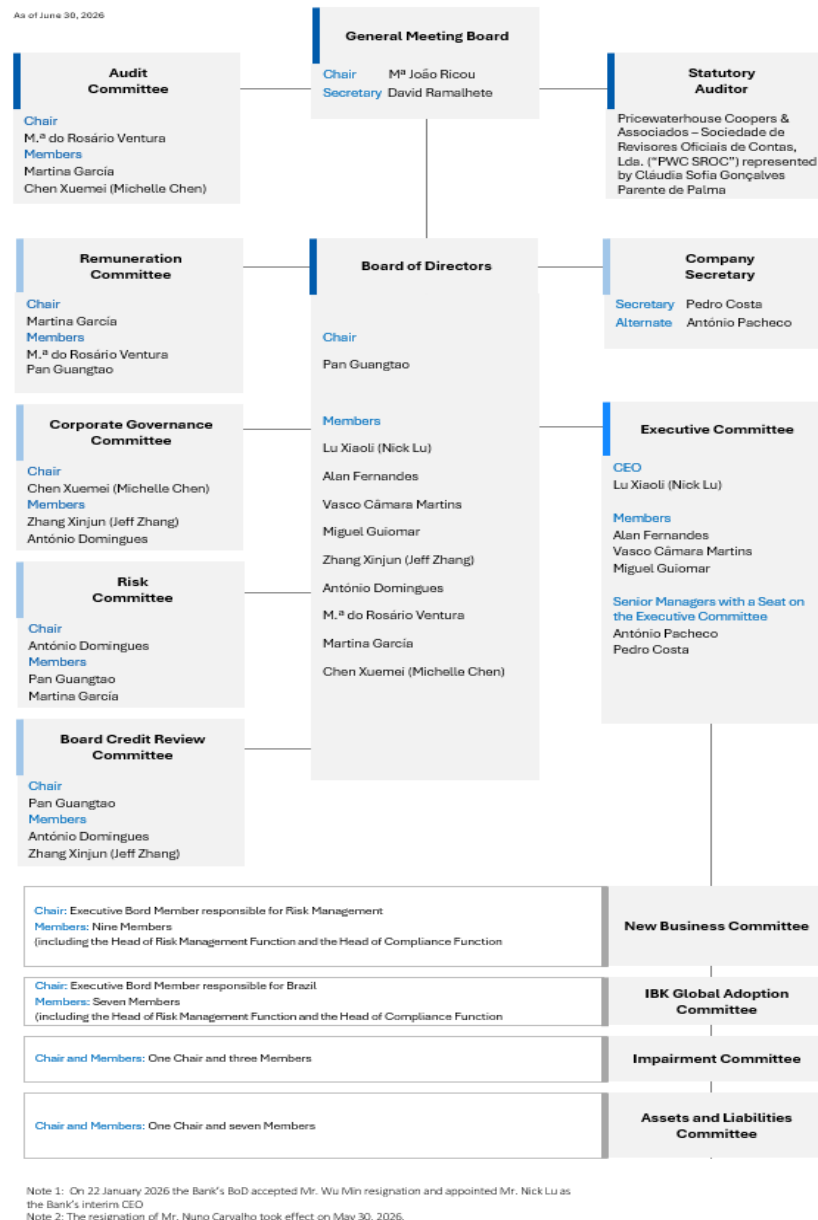
	30.06.2025 (Unaudited)	30.06.2025 (Unaudited)
CASH FLOW ARISING FROM OPERATING ACTIVITIES		
Profit before tax	2 026 623	1 064 819
<u>Adjustments</u>		
Depreciation and amortisation	1 146 106	1 498 720
Interest income	(14 052 776)	(7 692 551)
Net charge/ (reversal) of impairment allowance on financial assets	289 098	(541 380)
	<u>(10 590 949)</u>	<u>(5 670 392)</u>
Decrease in balances with banks with original maturity beyond three months	-	-
Decrease/ (Increase) in minimum statutory deposit with AMCM	18 402	150 325
Increase in AMCM monetary bills with original maturity beyond three months	(11 708 378)	(71 646 845)
<u>(Increase)/ Decrease in operating assets:</u>		
Other assets	(2 323 580)	4 706 778
<u>Increase / (Decrease) in operating liabilities:</u>		
Other liabilities	6 474 885	(5 272 935)
Loan from head office	103 903 267	1 212 162
	<u>96 364 596</u>	<u>(70 850 515)</u>
Cash flow generated used in operations		
Interest received	14 010 097	8 602 242
	<u>99 783 744</u>	<u>(67 918 665)</u>
Net cash flow generated from operating activities		
Cash flow from investing activities		
(Purchase) / Disposal of securities	(73 464 785)	77 565 654
Acquisition of property and equipment	-	(14 935)
Acquisition of intangible assets	(123 600)	-
	<u>(73 588 385)</u>	<u>(77 550 719)</u>
Net cash flow used in investing activities		
Net (decrease)/ increase in cash and cash equivalents	26 195 359	9 632 054
Cash and cash equivalents at the beginning of the period	62 719 854	42 523 780
	<u>88 915 213</u>	<u>52 155 834</u>
CASH AND CASH EQUIVALENTS AT THE END OF THE PERIOD		

The 2025 comparative figures have been restated to conform to the current year's presentation.

6. LIST OF SHAREHOLDERS OF HAITONG BANK WITH QUALIFYING HOLDINGS

Haitong International Holdings Limited, a Hong-Kong-based and wholly-owned subsidiary of Guotai Haitong Securities Co., Ltd., holds 100% of the Bank's share capital with voting rights.

7. MEMBERS OF CORPORATE BODIES OF HAITONG BANK



8. MEMBERS OF THE MANAGEMENT OF THE MACAU BRANCH

General Manager

Wu Dike

Branch Manager

André Castanheira Pinto

9. HAITONG BANK CONSOLIDATED STATEMENT AS AT 30 JUNE 2026 AND 31 DECEMBER 2025

(thousand euros)

	30.06.2026	31.12.2025
Assets		
Cash and cash equivalents	23 122	24 507
Financial assets at fair value through profit or loss	953 101	903 411
Financial assets held for trading	936 452	887 352
Securities	917 991	869 988
Derivative financial assets	18 461	17 364
Non-trading financial assets mandatorily at fair value through profit or loss	16 649	16 059
Securities	16 625	16 034
Loans and advances to customers	24	25
Financial assets at fair value through other comprehensive income	355 182	314 927
Financial assets measured at amortised cost	1 687 478	1 946 341
Securities	643 960	568 068
Loans and advances to banks	305 457	651 713
Loans and advances to customers	738 061	726 560
Other tangible assets	7 012	8 555
Intangible assets	1 539	1 356
Tax assets	115 459	109 023
Current income tax assets	21 738	20 689
Deferred income tax assets	93 721	88 334
Other assets	139 459	121 379
Total Assets	3 282 352	3 429 499
Liabilities		
Financial liabilities held for trading	18 594	55 762
Securities	513	32 724
Derivative financial liabilities	18 081	23 038
Financial liabilities measured at amortised cost	2 564 759	2 690 790
Resources of credit institutions	1 212 649	1 195 890
Resources of customers	1 096 748	1 251 441
Debt securities issued	255 362	243 459
Provisions	5 663	5 625
Tax liabilities	13 965	13 179
Current income tax liabilities	8 392	7 606
Deferred income tax liabilities	5 573	5 573
Other liabilities	60 898	51 898
Total Liabilities	2 663 879	2 817 254
Equity		
Share capital	871 606	871 278
Share premium	8 796	8 796
Other equity instruments	105 042	105 042
Fair-value reserves	(795)	(550)
Other reserves and retained earnings	(384 397)	(358 196)
Net profit/(loss) for the period attributable shareholders of the parent company	1 361	(29 668)
Total equity attributable to the shareholders of the parent company	601 613	596 702
Non-controlling interests	16 860	15 543
Total Equity	618 473	612 245
Total Equity and Liabilities	3 282 352	3 429 499

10. CONSOLIDATED CAPITAL ADEQUACY RATIO OF HAITONG BANK

Haitong Bank's capital ratios were calculated under CRR (Regulation EU no. 575/2013) and CRD (Directive EU no. 2013/36/EU). The capital ratios under the Standard Approach are shown in the following table.

	30 JUNE 2026	31 DECEMBER 2025
CET1 ratio	18.9%	19.6%
Tier 1 ratio	23.8%	24.6%
Total capital ratio	23.9%	24.7%

11. RELATED PARTY TRANSACTIONS (SUMMARY)

The Macau Branch complies with Haitong Bank's Related Parties Regulation, which lays down the internal procedures and limitations for the approval of transactions between the Bank or companies in a parent-subsidary or group relationship with the Bank and a related party.

These rules aim to ensure stringent control over compliance with the legal rules, including the arm's-length principle and prevention of conflicts of interest.

For the purpose of these financial statements, related parties include:

a) Any person or any close family member of that person, if that person:

- (i) Has control or joint control over the Branch;
- (ii) Has significant influence over the Branch;
- (iii) Holds a qualifying holding in the Branch;
- (iv) Is a member of the Supervisory Board of the Branch or of a parent of the Branch; or
- (v) Is a member of key management personnel, other than a member of the Supervisory Board as identified in sub-item above, of the Branch or of a parent of the Branch.

b) An entity if any of the following conditions apply:

- (i) That entity and the Branch are members of the same group (e.g. parent, subsidiary and fellow subsidiary);
- (ii) That entity holds a qualifying holding in the Branch;
- (iii) That entity is an associate or joint venture of the Branch (or an associate or joint venture of a member of a group of which the branch is a member);
- (iv) The Branch is an associate or joint venture of that entity (or an associate or joint venture of a member of a group of which that entity is a member);
- (v) That entity and the Branch are both joint ventures of the same third party;
- (vi) That entity is a joint venture of a third entity and the Branch is an associate of that third party.
- (vii) The Branch is a joint venture of a third entity and that entity is an associate of that third entity.

(viii) That entity is controlled or jointly controlled by a person identified in (a)

(ix) A person identified in (a)(i) has significant influence over that entity or is a member of the key management personnel of that entity (or of a parent of that entity);

(x) A person identified in (a)(iv) is a member of the key management personnel of that entity (or of a parent of that entity).

The respective related parties' balance of the Macau Branch is disclosed below:

(MOP)

RELATED PARTIES								30 JUNE 2026	
	CASH AND CASH EQUIVALENTS	OTHER ASSETS	LOAN FROM HEAD OFFICE	AMOUNT DUE TO HEAD OFFICE	WORKING CAPITAL	HEAD OFFICE ACCOUNT	PROFIT	LOSS	
Head Office									
Haitong Bank, S.A.	33 970 351	-	378 619 677	1 374 789	50 000 000	19 450 254	177 125	8 447 549	
Subsidiaries and associates of shareholders									
Guotai Junan Holdings Limited	-	-	-	-	-	-	57 850	-	
TOTAL	33 970 351	-	378 619 677	1 374 789	50 000 000	19 450 254	234 975	8 447 549	

(MOP)

RELATED PARTIES								31 DECEMBER 2025	
	CASH AND CASH EQUIVALENTS	OTHER ASSETS	LOAN FROM HEAD OFFICE	OTHER LIABILITIES	AMOUNT DUE TO HEAD OFFICE	WORKING CAPITAL	HEAD OFFICE ACCOUNT	PROFIT	LOSS
Head Office									
Haitong Bank, S.A.	35 091 075	251 045	274 716 410	653 037	1 374 789	50 000 000	19 450 254	1 093 186	11 193 932
Subsidiaries and associates of shareholders									
Haitong UT Brilliant Limited	-	-	-	-	-	-	-	142 389	-
TOTAL	35 091 075	251 045	274 716 410	653 037	1 374 789	50 000 000	19 450 254	1 235 575	11 193 932

12. OFF BALANCE SHEET EXPOSURES OTHER THAN DERIVATIVES

The Macau Branch has no off-balance sheet exposures.

(MOP)

OFF-BALANCE SHEET EXPOSURES	30 JUNE 2026	31 DECEMBER 2025
Credit substitutes	-	-
Transaction-related contingencies	-	-
Acceptances and other trade-related contingencies	-	-
Note issuance facilities, revolving underwriting facilities and other similar facilities	-	-
Forward asset purchases	-	-
Unpaid portion of partly paid shares and other securities	-	-
Forward deposits	-	-
Asset sales with repurchase option	-	-
Undrawn credit facilities and other commitments to extend credit	-	-
Other off-balances-sheet items	-	-

13. DERIVATIVES TRANSACTIONS

The Macau Branch has no balance in derivative transactions.

(MOP)

DERIVATIVES TRANSACTIONS	30 JUNE 2026	31 DECEMBER 2025
Exchange rate contracts	-	-
Interest rate contract	-	-
Equities contracts	-	-
Commodities contracts	-	-
Others	-	-

(MOP)

CREDIT RISK-WEIGHTED AMOUNTS OF DERIVATIVES	30 JUNE 2026	31 DECEMBER 2025
Exchange rate contracts	-	-

14. CREDIT RISK

The table below reflects the geographic distribution of the Macau Branch's credit risk exposures as at 30 June 2026 and 31 December 2025:

(MOP)

GEOGRAPHIC DISTRIBUTION OF EXPOSURES							30 JUNE 2026
OF WHICH							
Countries and Regions	Loan and advances to customers	Overdue loans	Impaired loans	Individually assessed impairment provision	Additional provision under AMCM rules	Investment in debt securities	Financial derivatives
Macau	-	-	-	3 329	-	36 678 864	-
China	-	-	-	532 949	-	271 807 438	-

Others	-	-	-	546 359	244 221 605
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(MOP)

GEOGRAPHIC DISTRIBUTION OF EXPOSURES							31 DECEMBER 2025
OF WHICH							
Countries and Regions	Loan and advances to customers	Overdue loans	Impaired loans	Individually assessed impairment provision	Additional provision under AMCM rules	Investment in debt securities	Financial derivatives
Macau	-	-	-	3 835	-	42 127 076	-
China	-	-	-	285 440	-	222 832 583	-
Others	-	-	-	500 327	-	168 637 390	-

The table below reflects the industry distribution of the Macau Branch's credit risk exposures as at 30 June 2026 and 31 December 2025:

(MOP)

INDUSTRY DISTRIBUTION OF EXPOSURES	30 JUNE 2026	31 DECEMBER 2025
Agriculture and fisheries	-	-
Mining industries	-	-
Manufacturing industries	-	-
Electricity, gas and water	-	-
Construction and public works	-	-
Wholesale and retail trade	-	-
Restaurants, hotels and similar activities	-	-
Transport, warehouse and communications	-	-
Non-monetary financial institutions	-	-
Gaming	-	-
Exhibition and conference	-	-
Education	-	-
Information Technology	-	-
Other industries	-	-
Personal loans	-	-
Total	-	-

The table below reflects the credit risk ageing analysis of accounting past due exposures of the Macau Branch as at 30 June 2026 and 31 December 2025:

(MOP)

LOANS AND ADVANCES TO BANKS THAT HAVE BEEN PAST DUE FOR PERIODS OF:	30 JUNE 2026		31 DECEMBER 2025	
	% OF TOTAL LOANS	AMOUNT	% OF TOTAL LOANS	AMOUNT
more than 3 months but not more than 6 months	-	-	-	-
more than 6 months but not more than 1 year	-	-	-	-
more than 1 year	-	-	-	-
Total	-	-	-	-
Collateral	-	-	-	-
ECL	-	-	-	-

(MOP)

LOANS AND ADVANCES TO NON-BANK CUSTOMERS THAT HAVE BEEN PAST DUE FOR PERIODS OF:	30 JUNE 2026		31 DECEMBER 2025	
	% OF TOTAL LOANS	AMOUNT	% OF TOTAL LOANS	AMOUNT
more than 3 months but not more than 6 months	-	-	-	-
more than 6 months but not more than 1 year	-	-	-	-
more than 1 year	-	-	-	-
Total	-	-	-	-
Collateral	-	-	-	-
ECL	-	-	-	-

(MOP)

OTHER ASSETS THAT HAVE BEEN PAST DUE FOR PERIODS OF:	30 JUNE 2026	31 DECEMBER 2025
	AMOUNT	AMOUNT
Account receivables		
more than 3 months but not more than 6 months	435 846	276 273
more than 6 months but not more than 1 year	-	-
more than 1 year	-	-
Total	435 846	276 273

The table below reflects the credit quality analysis under the regulatory asset classification of the Macau Branch as at 30 June 2026 and 31 December 2025:

CREDIT QUALITY ANALYSIS UNDER REGULATORY ASSET CLASSIFICATION							(MOP)
							30 JUNE 2026
	Outstanding Balance	Stage 1 ECL	Stage 2 ECL	Stage 3 ECL	Net amount	General Provision according to the AMCM Notice no. 012/2021	Collateral
Loans and advances to banks							
Pass	-	-	-	-	-	-	-
Special Mention	-	-	-	-	-	-	-
Substandard	-	-	-	-	-	-	-
Doubtful	-	-	-	-	-	-	-
Loss	-	-	-	-	-	-	-
Loans and advances to non-bank customers							
Pass	-	-	-	-	-	-	-
Special Mention	-	-	-	-	-	-	-
Substandard	-	-	-	-	-	-	-
Doubtful	-	-	-	-	-	-	-
Loss	-	-	-	-	-	-	-
Financial assets at fair value through other comprehensive income							
Pass	-	-	-	-	-	-	-
Special Mention	-	-	-	-	-	-	-
Substandard	-	-	-	-	-	-	-
Doubtful	-	-	-	-	-	-	-
Loss	-	-	-	-	-	-	-
Other assets							
Pass	552 707 90	(1 082 637)	-	-	551 625 270	-	-
Special Mention	-	-	-	-	-	-	-
Substandard	-	-	-	-	-	-	-
Doubtful	-	-	-	-	-	-	-
Loss	-	-	-	-	-	-	-
TOTAL	552 707 907	(1 082 637)	-	-	551 625 270	-	-

(MOP)

CREDIT QUALITY ANALYSIS UNDER REGULATORY ASSET CLASSIFICATION						31 DECEMBER 2025		
	Outstanding Balance	Stage 1 ECL	Stage 2 ECL	Stage 3 ECL	Net amount	General Provision according to the AMCM Notice no. 012/2021	Collateral	
Loans and advances to banks								
Pass	-	-	-	-	-	-	-	-
Special Mention	-	-	-	-	-	-	-	-
Substandard	-	-	-	-	-	-	-	-
Doubtful	-	-	-	-	-	-	-	-
Loss	-	-	-	-	-	-	-	-
Loans and advances to non-bank customers								
Pass	-	-	-	-	-	-	-	-
Special Mention	-	-	-	-	-	-	-	-
Substandard	-	-	-	-	-	-	-	-
Doubtful	-	-	-	-	-	-	-	-
Loss	-	-	-	-	-	-	-	-
Financial assets at fair value through other comprehensive income								
Pass	-	-	-	-	-	-	-	-
Special Mention	-	-	-	-	-	-	-	-
Substandard	-	-	-	-	-	-	-	-
Doubtful	-	-	-	-	-	-	-	-
Loss	-	-	-	-	-	-	-	-
Other assets								
Pass	433 597 049	(789 602)	-	-	432 807 447	-	-	-
Special Mention	-	-	-	-	-	-	-	-
Substandard	-	-	-	-	-	-	-	-
Doubtful	-	-	-	-	-	-	-	-
Loss	-	-	-	-	-	-	-	-
TOTAL	433 597 049	(789 602)	-	-	432 807 447	-	-	-

15. MARKET RISK / FOREIGN EXCHANGE RISK

The Macau Branch has the following analysis of foreign currency at the balance sheet date:

(Equivalent in MOP)					
30 JUNE 2026					
	MOP	EUR	USD	HKD	CNY
Assets					
Cash and balances with banks	2 743 645	4 023 045	29 947 306	4 658	1 040 071
Deposits with AMCM	16 555 964	-	-	-	-
Financial assets at fair value through other comprehensive income	36 675 535	-	243 675 246	-	-
Financial assets at amortised cost	-	-	211 695 949	-	59 578 540
Other tangible assets	4 127 308	-	-	-	-
Intangible assets	101 788	-	-	-	-
Other assets	199 234	-	2 805 775	143 400	431 488
Liabilities					
Loan from Head Office	-	-	(318 966 134)	-	(59 653 543)
Other liabilities	(2 618 001)	(479 677)	(7 857 997)	-	-
Current tax liabilities	(206 359)	-	-	-	-
Deferred income tax liabilities	(302 751)	-	-	-	-
Amount due to Head Office	(1 374 789)	-	-	-	-
TOTAL (long or short net open positions)	55 901 574	3 543 368	161 300 145	148 058	1 396 556

(Equivalent in MOP)						
31 DECEMBER 2025						
	MOP	EUR	USD	HKD	CNY	OTHERS
Assets						
Cash and balances with banks	5 893 990	610 365	34 480 710	4 658	1 307 471	-
Deposits with AMCM	20 473 907	-	-	-	-	-
Financial assets at fair value through other comprehensive income	42 123 241	-	247 960 134	-	-	-
Financial assets at amortised cost	-	-	142 724 072	-	-	-
Other tangible assets	5 244 680	-	-	-	-	-
Intangible assets	6 922	-	-	-	-	-
Other assets	388 234	-	286 959	564 832	20 664	-
Liabilities						
Loan from Head Office	-	-	(274 716 410)	-	-	-
Other liabilities	(4 691 902)	(268 293)	384 744	(37 743)	-	(278)
Income tax liabilities	-	-	-	-	-	-
Deferred income tax liabilities	(376 429)	-	-	-	-	-
Amount due to Head Office	(1 374 789)	-	-	-	-	-
TOTAL (long or short net open positions)	67 687 854	342 072	151 120 209	531 747	1 328 135	(278)

16. LIQUIDITY RISK

The table below reflects the liquidity risk maturity analysis on assets and liabilities of the Macau Branch as at 30 June 2026 and 31 December 2025:

(MOP)

MATURITY ANALYSIS ON ASSETS AND LIABILITIES							30 JUNE 2026
Assets	On demand	Within 1 month	>1 month < 3 months	>3 months < 1 year	>1 year < 3 years	> 3 years	Undated/ overdue
Loans and advances to customers	-	-	-	-	-	-	-
Cash and balances with banks	37 758 725	-	-	-	-	-	-
Deposits with AMCM	16 555 964	-	-	-	-	-	-
Certificates of deposit held	-	-	-	-	-	-	-
Securities issued by Macao SAR Government and/or AMCM	-	9 991 613	-	26 683 922	-	-	-
Other securities	-	-	-	-	183 542 485	331 407 250	-
Other tangible assets	-	-	-	-	-	-	4 127 308
Intangible assets	-	-	-	-	-	-	101 788
Deferred income tax assets	-	-	-	-	-	-	-
Other assets	-	2 311 064	431 488	837 345	-	-	-
Total assets	54 314 689	12 302 677	431 488	27 521 267	183 542 485	331 407 250	4 229 096
Liabilities	On demand	Within 1 month	>1 month < 3 months	>3 months < 1 year	>1 year < 3 years	> 3 years	Undated/ overdue
Deposits and balances of local banks and financial institutions	-	-	-	-	-	-	-
Deposits from public sector entities	-	-	-	-	-	-	-
Deposits from holding and associated companies	-	-	-	-	-	-	-
Deposits from non-bank customers	-	-	-	-	-	-	-
Certificates of deposits issued	-	-	-	-	-	-	-
Other securities issued	-	-	-	-	-	-	-
Loan from Head Office	-	-	-	(378 619 677)	-	-	-
Other liabilities	-	(8 079 652)	(979 778)	(1 244 453)	(284 665)	(367 127)	-
Income tax liabilities	-	-	-	(206 359)	-	-	-
Deferred income tax liabilities	-	-	-	-	(302 751)	-	-
Amount due to Head Office	-	-	-	-	(1 374 789)	-	-
Total liabilities	-	(8 079 652)	(979 778)	(380 070 489)	(1 962 205)	(367 127)	-
Net liquidity gap	54 314 689	4 223 025	(548 290)	(352 549 222)	181 580 280	331 040 123	4 229 096

(MOP)

MATURITY ANALYSIS ON ASSETS AND LIABILITIES						31 DECEMBER 2025	
Assets	On demand	Within 1 month	>1 month < 3 months	>3 months < 1 year	>1 year < 3 years	> 3 years	Undated/ overdue
Loans and advances to customers	-	-	-	-	-	-	-
Cash and balances with banks	42 297 194	-	-	-	-	-	-
Deposits with AMCM	20 473 907	-	-	-	-	-	-
Certificates of deposit held	-	-	-	-	-	-	-
Securities issued by Macao SAR Government and/or AMCM	-	-	2 494 913	39 628 328	-	-	-
Other securities	-	-	-	143 463 226	-	247 220 980	-
Other tangible assets	-	-	-	-	-	-	5 244 680
Intangible assets	-	-	-	-	-	-	6 922
Other assets	-	276 021	-	984 668	-	-	-
Total assets	62 771 101	276 021	2 494 913	184 076 222	-	247 220 980	5 251 602
Liabilities	On demand	Within 1 month	>1 month < 3 months	>3 months < 1 year	>1 year < 3 years	> 3 years	Undated/ overdue
Deposits and balances of local banks and financial institutions	-	-	-	-	-	-	-
Deposits from public sector entities	-	-	-	-	-	-	-
Deposits from holding and associated companies	-	-	-	-	-	-	-
Deposits from non-bank customers	-	-	-	-	-	-	-
Certificates of deposits issued	-	-	-	-	-	-	-
Other securities issued	-	-	-	-	-	-	-
Loan from Head Office	-	(1 884 442)	-	(272 831 968)	-	-	-
Other liabilities	-	(227 235)	(1 500 600)	(1 779 784)	(850 656)	(255 197)	-
Income tax liabilities	-	-	-	-	-	-	-
Deferred income tax liabilities	-	-	-	-	(376 429)	-	-
Amount due to Head Office	-	-	-	-	(1 374 789)	-	-
Total liabilities	-	(2 111 677)	(1 500 600)	(274 611 752)	(2 601 874)	(255 197)	-
Net liquidity gap	62 771 101	(1 835 656)	994 313	(90 535 530)	(2 601 874)	246 965 783	5 251 602

The table below reflects the liquidity risk indicators of the Macau Branch as at 30 June 2026 and 31 December 2025:

(MOP)	
LIQUIDITY RISK INDICATORS	30 JUNE 2026
Arithmetic mean of the minimum weekly amount of cash in hand that is required to be held during the period ¹	49 283
Arithmetic mean of the average weekly amount of cash in hand during the period ¹	7 645 714
Arithmetic mean of its one-month liquidity ratio in the last week of each month during the period ²	8 036%
Arithmetic mean of its three-month liquidity ratio in the last week of each month during the period ²	6 747%

(MOP)	
LIQUIDITY RISK INDICATORS	31 DECEMBER 2025
Arithmetic mean of the minimum weekly amount of cash in hand that is required to be held during the year	165 244
Arithmetic mean of the average weekly amount of cash in hand during the year	6 149 093
Arithmetic mean of the specified liquid assets at the end of each month during the year	331 670 300
Average ratio of specified liquid asset to total basic liabilities at the end of each month during the year	2 912%
Arithmetic mean of its one-month liquidity ratio in the last week of each month during the year	199%
Arithmetic mean of its three-month liquidity ratio in the last week of each month during the year	489%

¹ According to Notice No. 002/2013-AMCM, the minimum weekly amount of cash in hand required to be held is calculated based on the average basic liabilities of the preceding week at the following rates: a) 3% on liabilities at sight (demand deposits); b) 2% on liabilities up to three months; c) 1% on liabilities beyond three months.

² According to Circular No. 029/B/2025-DSB/AMCM, the liquidity ratios are required to be maintained at: a) not less than 28% for the one-month liquidity ratio ; b) not less than 33% for the three-month liquidity ratio.