

Criteria for the deferred publication of derivatives transactions

Under the predispositions of Article 11 of the Regulation (EU) no. 600/2014 on markets in financial instruments¹ (EU Regulation no. 600/2014), Haitong Bank, S.A. (“**Bank**”) will carry out the deferred publication until 9 a.m. (nine) of the day following the respective transaction(s). The deferred publication shall include detailed information on such transaction(s), notably on the following derivatives:

- a) Non-deliverable forward;
- b) Deliverable forward;
- c) Deliverable FX options; and
- d) Deliverable FX swaps.

The Bank will proceed with the aggregate publication of at least 5 (five) transactions executed on the same day, before 9 a.m. (nine) in the local time zone on the following business day, under the terms laid in Article 11, number 1, line a), sub-line ii) of the Commission Delegated Regulation (EU) 2017/583 of 14 July 2016 supplementing Regulation (EU) no. 600/2014, as well as publish the details of the transactions carried out on the previous day, after 9 a.m. (nine) of the day following the respective transactions.

The Bank uses trade reporting tools to carry out the deferred reporting, so as to comply with the above-mentioned criteria.

If you have any questions, please contact the Compliance Department of Haitong Bank, S.A. (compliance@haitongib.com).

¹ Following the authorization granted by the Portuguese Securities Market Commission (CMVM), deriving from the Official Note (SAI-OFIC/2021/128 | 751 | ADM/60/2021/AUT/DSM) of February 16, 2021.