

浙商银行股份有限公司

2023 年全球系统重要性评估指标

浙商银行股份有限公司 2023 年全球系统重要性评估指标如下：

单位：人民币千元

序号	指标	指标值
1	调整后的表内外资产余额	3,715,801,862
2	金融机构间资产	276,448,582
3	金融机构间负债	580,456,664
4	发行证券和其他融资工具	447,431,076
5	通过支付系统或代理行结算的支付额	84,699,597,718
6	托管资产	2,249,011,464
7	有价证券承销额	190,612,687
8	固定收益类证券交易量	5,117,973,368
9	权益证券和其他证券交易量	255,212,180
10	场外衍生品名义本金	3,464,009,794
11	交易类和可供出售证券	362,895,420
12	第三层次资产	1,025,000
13	跨境债权	33,536,270
14	跨境负债	98,784,323

注：以上评估指标按照巴塞尔委员会 2023 年度《全球系统重要性银行评估填报说明》的口径计算及披露，为未经审计数据，与财务报表披露的口径存在差异。

End-2023 G-SIB assessment exercise of China Zheshang Bank

(reporting currency: CNY reporting unit:1,000)

Serial number	indicator	amount
1	total exposure	3,715,801,862
2	intra-financial system assets	276,448,582
3	intra-financial system liabilities	580,456,664
4	securities outstanding	447,431,076
5	payment activity	84,699,597,718
6	assets under custody	2,249,011,464
7	underwritten transactions in debt and equity	190,612,687
8	trading volume of fixed income securities	5,117,973,368
9	trading volume of equities	255,212,180
10	notional amount of over-the-counter derivatives	3,464,009,794
11	held-for-trading securities and available-for-sale securities	362,895,420
12	level 3 assets	1,025,000
13	cross-jurisdictional claims	33,536,270
14	cross-jurisdictional liabilities	98,784,323

These indicators are disclosed in accordance with the instructions for the end-2023 G-SIB assessment exercise, which has not been audited might differ from the financial statements.