

## 外國保管機構因應 CSDR 訂定交割紀律及罰款

110 年 11 月

外國保管機構 Euroclear、Clearstream 及 JP Morgan 依據歐盟證券交割及集保法 (Regulation on Improving securities settlement in the European Union and on central securities depositories, CSDR) 及其技術標準有關交割紀律 (Settlement Discipline) 規範訂定之逾期交割罰金, 實施日為西元 2022 年 2 月 1 日。

本費率表相關函文可自本公司官網查閱, 網址 <https://www.tdcc.com.tw> (參加人專區/函文公告/函文主旨: 公告外國保管、劃撥或結算機構依據歐盟交割紀律規範訂定之逾期交割罰金費率)

一、券項罰金費率依不同交易標的, 公布如下:

金融商品類別 Financial Instrument type		金融商品類別附註 Financial Instrument type (annotated)	罰金費率 Security penalty rate
Shares	Liquid shares not traded on SME Growth market	SHRS and liquidity indicator is "Yes"	1.00 bps
	Illiquid shares not traded on SME Growth market	SHRS and liquidity indicator is "No"	0.50 bps
	Liquid and illiquid shares traded on SME Growth market	SHRS and SME growth market flag is "Yes"	0.25 bps
Bonds	Corporate bonds not traded on SME Growth market	DEBT or MMKT	0.20 bps
	Corporate bonds traded on SME Growth market	DEBT or MMKT and SME growth market flag is "Yes"	0.15 bps
	Bonds issued by public authority traded or not traded on SME Growth market	SOVR	0.10 bps
Other financial instruments	Other financial instruments not traded on SME Growth market	For all other Financial Instrument Types not in (SHRS, SOVR, DEBT or MMKT)	0.50 bps
	Other financial instruments traded on SME Growth market	For all other Financial Instrument Types not in (SHRS, SOVR, DEBT or MMKT) and SME growth market flag is "Yes"	0.25 bps

二、罰金之計算方式為：

(一) 券項：以標的類別所適用之費率乘以標的參考市價(reference price)，再乘以交割面額及逾預計交割日之天數計收。

(二) 款項：以發行該貨幣之中央銀行所公告之隔夜拆款利率(official interest rate for overnight credit charge by the central bank issuing the currency)計收。