



中泰人壽  
ace life

英屬百慕達商中泰人壽保險(股)台灣分公司

SNUJP008(韓流來息)結構債券配息計算說明

連結標的名稱	Bloomberg Ticker	幣別	期初價 2007/10/12	本期(9)價 2010/1/5	報酬率	本期結算標的
HYUNDAI HEAVY INDUSTRIES CO	009540 KP Equity	KRW	499,500.00	171,000.00	-65.7658%	√
POSCO	005490 KP Equity	KRW	679,000.00	618,000.00	-8.9838%	
DOOSAN HEAVY INDUSTRIES	034020 KP Equity	KRW	132,000.00	81,900.00	-37.9545%	
DAEWOO SHIPBLDING & MARINE	042660 KP Equity	KRW	59,100.00	17,650.00	-70.1354%	√
DAEWOO ENGINEERING & CONSTR	047040 KP Equity	KRW	28,125.00	13,300.00	-52.7111%	
HYUNDAI MOTOR CO LLTD	005380 KP Equity	KRW	66,700.00	110,000.00	64.9175%	
LG CORPLG	003550 KP Equity	KRW	81,500.00	73,700.00	-9.5706%	
LG ELECTRONICS CS INC	066570 KP Equity	KRW	88,200.00	125,500.00	42.2902%	
SAMSUNG ELECTRONICS	005930 KP Equity	KRW	557,000.00	822,000.00	47.5763%	
SHINHAN FINANCIAL GROUP LTD	055550 KP Equity	KRW	62,200.00	44,600.00	-28.2958%	
KB Financial Group Inc	105560 KP Equity	KRW	79,000.00	58,700.00	-25.6962%	
KOREA EXCHANGE BANK	004940 KP Equity	KRW	14,150.00	14,350.00	1.4134%	

第一期配息	8%
第二期配息 2008/4/14	$\text{MAX}\{0\%, 10\% + 100\% \times [(-24.1532\%) + (-25.7191\%)]/2\} = 0\%$
第三期配息 2008/7/14	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times [(-39.5395\%) + (-50.2222\%)]/2\}$ $= \text{MAX}\{0\%, 10\% + 100\% \times [(-39.5395\%) + (-50.2222\%)]/2\}$ $= 0\%$
第四期配息 2008/10/14	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times [(-60.4061\%) + (-53.9556\%)]/2\}$ $= \text{MAX}\{0\%, 10\% + 100\% \times [(-60.4061\%) + (-53.9556\%)]/2\}$ $= 0\%$
第五期配息 2009/1/12	$\text{MAX}\{\text{前一期配息率}, 13\% + 100\% \times [(-69.2893\%) + (-66.2222\%)]/2\}$ $= \text{MAX}\{0\%, 13\% + 100\% \times [(-69.2893\%) + (-66.2222\%)]/2\}$ $= 0\%$
第六期配息 2009/4/13	$\text{MAX}\{\text{前一期配息率}, 13\% + 100\% \times [(-60.8291\%) + (-62.8444\%)]/2\}$ $= \text{MAX}\{0\%, 13\% + 100\% \times [(-60.8291\%) + (-62.8444\%)]/2\}$ $= 0\%$
第七期配息 2009/7/13	$\text{MAX}\{\text{前一期配息率}, 13\% + 100\% \times [(-60.6607\%) + (-65.6514\%)]/2\}$ $= \text{MAX}\{0\%, 13\% + 100\% \times [(-60.6607\%) + (-65.6514\%)]/2\}$ $= 0\%$
第八期配息 2009/10/13	$\text{MAX}\{\text{前一期配息率}, 13\% + 100\% \times [(-64.5646\%) + (-70.5584\%)]/2\}$ $= \text{MAX}\{0\%, 13\% + 100\% \times [(-64.5646\%) + (-70.5584\%)]/2\}$ $= 0\%$
第九期配息 2010/1/12	$\text{MAX}\{\text{前一期配息率}, 16\% + 100\% \times [(-65.7658\%) + (-70.1354\%)]/2\}$ $= \text{MAX}\{0\%, 16\% + 100\% \times [(-65.7658\%) + (-70.1354\%)]/2\}$ $= 0\%$