



中泰人壽
ace life

英屬百慕達商中泰人壽保險(股)台灣分公司

SNNAB001(一金報喜)結構債券配息計算說明

連結標的名稱	Bloomberg Ticker	幣別	期初價 2008/2/4	本期價 2010/7/28	報酬率	本期結算標的
MINARA RESOURCES LTD	MRE AU	AUD	5.60	0.82	-85.45%	√
ALCOA INC	AA UN	USD	34.08	11.04	-67.61%	
CIA VALE DO RIO DOCE-SP ADR	RIO/P US	USD	27.11	24.08	-11.18%	
TECK COMINCO LTD-CL B	TCK/B CN	CAD	36.81	35.38	-3.88%	
CLEVELAND-CLIFFS INC	CLF US	USD	103.72	54.14	-47.80%	
DENISON MINES CORP	DML CN	CAD	7.03	1.60	-77.24%	
POSCO	005490 KS	KRW	531,000.00	513,000.00	-3.39%	
EQUINOX MINERALS LTD	EQN CN	CAD	4.82	4.66	-3.32%	
CENTURY ALUMINUM COMPANY	CENX US	USD	55.99	9.57	-82.91%	√
FIRST QUANTUM MINERALS LTD	FM CN	CAD	79.62	70.75	-11.14%	
FREEMPORT-MCMORAN COPPER	FCX US	USD	91.18	70.38	-22.81%	
BHP BILLITON PLC	BLT LN	GBP	1,649.00	1,991.50	20.77%	

第一期配息 2008/8/4	10%
第二期配息 2009/2/4	10%
第三期配息 2009/8/4	MAX [0%, 23% + 100% × (-82.5%-86.46%)/2] =0
第四期配息 2010/2/4	MAX [前一期配息率, 23% + 100% × (-87.41%-79.94%)/2] =MAX [0%, 23% + 100% × (-87.41%-79.94%)/2] =0
第五期配息 2010/8/4	MAX [前一期配息率, 23% + 100% × (-85.45%-82.91%)/2] =MAX [0%, 23% + 100% × (-85.45%-82.91%)/2] =0