

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 2012/1/30	報酬率	本期結算標的
GLENCORE INTERNATIONAL	GLEN LN	GBp	1,459.09	415.00	-71.56%	
ALCOA INC	AA UN	USD	34.08	10.32	-69.72%	
CIA VALE DO RIO DOCE-SP ADR	RIO/P US	USD	27.11	23.77	-12.32%	
TECK COMINCO LTD-CL B	TCK/B CN	CAD	36.81	42.64	15.84%	
CLEVELAND-CLIFFS INC	CLF US	USD	103.72	72.10	-30.49%	
DENISON MINES CORP	DML CN	CAD	7.03	1.82	-74.11%	√
POSCO	005490 KS	KRW	531,000.00	416,500.00	-21.56%	
BARRICK GOLD CORP	ABX CN	CAD	27.62481	49.29	78.43%	
CENTURY ALUMINUM COMPANY	CENX US	USD	55.99	10.62	-81.03%	√
FIRST QUANTUM MINERALS LTD	FM CN	CAD	79.62	21.74	-72.70%	
FREEMPORT-MCMORAN COPPER	FCX US	USD	45.18311	46.10	2.03%	
BHP BILLITON PLC	BLT LN	GBP	1,649.00	2,151.00	30.44%	

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
第六期配息 2011/2/4	MAX [ 前一期配息率, 23% + 100% × (-83.39%-74.48%)/2 ] =MAX [ 0%, 23% + 100% × (-83.39%-74.48%)/2 ] =0
第七期配息 2011/8/4	MAX [ 前一期配息率, 23% + 100% × (-87.86%-76.80%)/2 ] =MAX [ 0%, 23% + 100% × (-87.86%-76.80%)/2 ] =0
第八期配息 2012/2/6	MAX [ 前一期配息率, 23% + 100% × (-74.11%-81.03%)/2 ] =MAX [ 0%, 23% + 100% × (-74.11%-81.03%)/2 ] =0