



英屬百慕達商中泰人壽保險(股)台灣分公司

SNUAB002(博奕大亨)結構債券配息計算說明

連結標的名稱	Bloomberg Ticker	幣別	期初價 2007/11/23	本期價 2011/11/16	報酬率	本期結算標的
WMS Industries Inc	WMS UN	USD	32.08	19.92	-37.91%	
International Games Technology	IGT UN	USD	41.74	17.03	-59.20%	
Scientific Games Corp - A	SGMS UQ	USD	31.07	8.19	-73.64%	
Intralot S.A. – Integrated Lot	INLOT GA	EUR	12.74	0.86	-93.29%	√
Lottomatica SPA	LTO IM	EUR	22.29	11.81	-47.02%	
OPAP SA	OPAP GA	EUR	26.64	6.63	-75.11%	
Boyd Gaming Corp	BYD US	USD	37.09	6.38	-82.80%	√
Aristocrat Leisure Ltd	ALL AU	AUD	10.19	2.36	-76.84%	

第一期配息 2008/5/23	10%
第二期配息 2008/11/24	$\text{MAX}[0\%, 12\%+100\% \times (-75.95\%-89.49\%)/2]=0$
第三期配息 2009/5/25	$\text{MAX}[\text{前一期配息率}\%, 14\%+100\% \times (-65.31\%-71.23\%)/2]$ $=\text{MAX}[0\%, 14\%+100\% \times (-65.31\%-71.23\%)/2]=0$
第四期配息 2009/11/23	$\text{MAX}[\text{前一期配息率}\%, 14\%+100\% \times (-69.23\%-74.12\%)/2]$ $=\text{MAX}[0\%, 14\%+100\% \times (-69.23\%-74.12\%)/2]=0$
第五期配息 2010/5/24	$\text{MAX}[\text{前一期配息率}\%, 16\%+100\% \times (-65.50\%-76.37\%)/2]$ $=\text{MAX}[0\%, 16\%+100\% \times (-65.50\%-76.37\%)/2]=0$
第六期配息 2010/11/23	$\text{MAX}[\text{前一期配息率}\%, 16\%+100\% \times (-76.22\%-76.76\%)/2]$ $=\text{MAX}[0\%, 16\%+100\% \times (-76.22\%-76.76\%)/2]=0$
第七期配息 2011/5/23	$\text{MAX}[\text{前一期配息率}\%, 18\%+100\% \times (-82.10\%-73.79\%)/2]$ $=\text{MAX}[0\%, 18\%+100\% \times (-82.10\%-73.79\%)/2]=0$
第八期配息 2011/11/23	$\text{MAX}[\text{前一期配息率}\%, 18\%+100\% \times (-93.29\%-82.80\%)/2]$ $=\text{MAX}[0\%, 18\%+100\% \times (-93.29\%-82.80\%)/2]=0$