

英屬百慕達商中泰人壽保險(股)台灣分公司

SNUJP001(替代能源)結構債券配息計算說明

連結標的名稱	Bloomberg Ticker	幣別	期初價 2007/2/9	本期價 2012/2/2	報酬率	本期結算標的
Peabody Energy	BTU UN Equity	USD	38.26	37.38	-2.31%	
Suncor Energy	SU CT Equity	CAD	42.41	34.25	-19.23%	
Valero Energy Corporation	VLO UN Equity	USD	55.62	24.08	-56.71%	
Transocean Inc	RIG UN Equity	USD	82.39	48.87	-40.69%	
Evergreen Solar Inc	ESLR UQ Equity	USD	51.48	0.09	-99.82%	√
Vesta Wind System A/S	VWS DC Equity	DKK	291.00	65.25	-77.58%	
Energy Conversion Devices	ENER UQ Equity	USD	29.71	1.11	-96.26%	
Pacific Ethanol Inc	PEIX UQ Equity	USD	115.29	1.09	-99.05%	
Solarworld AG	SWV GY Equity	EUR	30.97	3.83	-87.63%	
Gamesa Corp	GAM SQ Equity	EUR	23.08	3.13	-86.43%	

第一期配息	10%
第二期配息 2008/2/11	$\text{MAX}[0\%, 15\% + 100\% \times (-63.02\%)] = 0\%$
第三期配息 2008/8/11	$\text{MAX}[\text{前一期配息率}, 15\% + 100\% \times (-88.28\%)]$ = $\text{MAX}[0\%, 15\% + 100\% \times (-88.28\%)]$ =0%
第四期配息 2009/2/9	$\text{MAX}[\text{前一期配息率}, 15\% + 100\% \times (-96.66\%)]$ = $\text{MAX}[0\%, 15\% + 100\% \times (-96.66\%)]$ =0%
第五期配息 2009/8/10	$\text{MAX}[\text{前一期配息率}, 15\% + 100\% \times (-97.75\%)]$ = $\text{MAX}[0\%, 15\% + 100\% \times (-97.75\%)]$ =0%
第六期配息 2010/2/9	$\text{MAX}[\text{前一期配息率}, 15\% + 100\% \times (-88.65\%)]$ = $\text{MAX}[0\%, 15\% + 100\% \times (-88.65\%)]$ =0%
第七期配息 2010/8/9	$\text{MAX}[\text{前一期配息率}, 15\% + 100\% \times (-96.72\%)]$ = $\text{MAX}[0\%, 15\% + 100\% \times (-96.72\%)]$ =0%
第八期配息 2011/2/9	$\text{MAX}[\text{前一期配息率}, 15\% + 100\% \times (-95.18\%)]$ = $\text{MAX}[0\%, 15\% + 100\% \times (-95.18\%)]$ =0%
第九期配息 2011/8/9	$\text{MAX}[\text{前一期配息率}, 15\% + 100\% \times (-99.33\%)]$ = $\text{MAX}[0\%, 15\% + 100\% \times (-99.33\%)]$ =0%
第十期配息 2012/2/9	$\text{MAX}[\text{前一期配息率}, 15\% + 100\% \times (-99.82\%)]$ = $\text{MAX}[0\%, 15\% + 100\% \times (-99.82\%)]$ =0%