

英屬百慕達商中泰人壽保險(股)台灣分公司

SNUJP007(絕對杜拜)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	本期價 2011/01/05	報酬率	本期結算標的
DOOSAN HEAVY INDUSTRIES	034020 KP Equity	KRW	132,000.00	85,500.00	-35.2273%	
SAMSUNG CORPORATION	000830 KP Equity	KRW	75,700.00	77,000.00	1.7173%	
EXXON MOBIL CORP	XOM UN Equity	USD	93.48	74.70	-20.0899%	
SUMITOMO CHEMICAL CO LTD	4005 JT Equity	JPY	978.00	417.00	-57.3620%	√
HYUNDAI MOTOR CO LTD	005380 KP Equity	KRW	66,700.00	189,000.00	183.3583%	
HSBC HOLDINGS PLC	HSBA LN Equity	GBP	9.53	6.89	-27.7020%	
CREDIT SUISSE GROUP-REG	CSGN VX Equity	CHF	81.60	40.20	-50.7353%	
Bank of America Corp	BAC UN Equity	USD	87.48	14.50	-83.4250%	√
GENERAL ELEC CO(USD)	GE UN Equity	USD	41.03	18.64	-54.5698%	
MICROSOFT CP	MSFT UW Equity	USD	30.17	28.00	-7.1926%	
SIEMENS AG-REG	SIE GY Equity	EUR	97.99	90.76	-7.3783%	
INTL BUS MACHINE(USD)	IBM UN Equity	USD	117.81	147.05	24.8196%	

第一期配息	10%
第二期配息 2008/4/14	$\text{MAX}\{0\%, 10\% + 100\% \times \{[(-34.0491\%) + (-36.7602\%)]/2\}\} = 0\%$
第三期配息 2008/7/14	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-46.6176\%) + (-59.6223\%)]/2\}\} = \text{MAX}\{0\%, 10\% + 100\% \times \{[(-46.6176\%) + (-59.6223\%)]/2\}\} = 0\%$
第四期配息 2008/10/14	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-61.2474\%) + (-67.8149\%)]/2\}\} = \text{MAX}\{0\%, 10\% + 100\% \times \{[(-61.2474\%) + (-67.8149\%)]/2\}\} = 0\%$
第五期配息 2009/1/12	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-67.1779\%) + (-84.0194\%)]/2\}\} = \text{MAX}\{0\%, 10\% + 100\% \times \{[(-67.1779\%) + (-84.0194\%)]/2\}\} = 0\%$
第六期配息 2009/4/13	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-91.3124\%) + (-73.3366\%)]/2\}\} = \text{MAX}\{0\%, 10\% + 100\% \times \{[(-91.3124\%) + (-73.3366\%)]/2\}\} = 0\%$
第七期配息 2009/7/13	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-86.1113\%) + (-72.0205\%)]/2\}\} = \text{MAX}\{0\%, 10\% + 100\% \times \{[(-86.1113\%) + (-72.0205\%)]/2\}\} = 0\%$
第八期配息 2009/10/13	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-64.4172\%) + (-80.6130\%)]/2\}\} = \text{MAX}\{0\%, 10\% + 100\% \times \{[(-64.4172\%) + (-80.6130\%)]/2\}\} = 0\%$
第九期配息 2010/01/12	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-62.1496\%) + (-81.4817\%)]/2\}\} = \text{MAX}\{0\%, 10\% + 100\% \times \{[(-62.1496\%) + (-81.4817\%)]/2\}\} = 0\%$
第十期配息 2010/04/12	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-79.3784\%) + (-55.3254\%)]/2\}\} = \text{MAX}\{0\%, 10\% + 100\% \times \{[(-79.3784\%) + (-55.3254\%)]/2\}\} = 0\%$
第十一期配息 2010/07/12	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-84.1794\%) + (-66.1711\%)]/2\}\} = \text{MAX}\{0\%, 10\% + 100\% \times \{[(-84.1794\%) + (-66.1711\%)]/2\}\} = 0\%$
第十二期配息 2010/10/12	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-65.4397\%) + (-84.9682\%)]/2\}\} = \text{MAX}\{0\%, 10\% + 100\% \times \{[(-65.4397\%) + (-84.9682\%)]/2\}\} = 0\%$
第十三期配息 2011/01/12	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-57.3620\%) + (-83.4250\%)]/2\}\} = \text{MAX}\{0\%, 10\% + 100\% \times \{[(-57.3620\%) + (-83.4250\%)]/2\}\} = 0\%$