

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	報酬率	本期結算標的
DOOSAN HEAVY INDUSTRIES	034020 KP Equity	KRW	132,000.00	64,900.00	-50.8333%	
SAMSUNG CORPORATION	000830 KP Equity	KRW	75,700.00	69,200.00	-8.5865%	
EXXON MOBIL CORP	XOM UN Equity	USD	93.48	86.02	-7.9803%	
SUMITOMO CHEMICAL CO LTD	4005 JT Equity	JPY	978.00	286.00	-70.7566%	
HYUNDAI MOTOR CO LTD	005380 KP Equity	KRW	66,700.00	223,500.00	235.0825%	
HSBC HOLDINGS PLC	HSBA LN Equity	GBP	9.53	5.00	-47.5341%	
CREDIT SUISSE GROUP-REG	CSGN VX Equity	CHF	81.60	22.80	-72.0588%	√
Bank of America Corp	BAC UN Equity	USD	87.48	5.81	-93.3586%	√
GENERAL ELEC CO(USD)	GE UN Equity	USD	41.03	18.56	-54.7648%	
MICROSOFT CP	MSFT UW Equity	USD	30.17	27.40	-9.1813%	
SIEMENS AG-REG	SIE GY Equity	EUR	97.99	76.40	-22.0329%	
INTL BUS MACHINE(USD)	IBM UN Equity	USD	117.81	185.54	57.4909%	

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	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times [(-57.3620\%) + (-83.4250\%)]/2\}$ $= \text{MAX}\{0\%, 10\% + 100\% \times [(-57.3620\%) + (-83.4250\%)]/2\}$ $= 0\%$
第十四期配息 2011/04/12	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times [(-57.3620\%) + (-84.6367\%)]/2\}$ $= \text{MAX}\{0\%, 10\% + 100\% \times [(-57.3620\%) + (-84.6367\%)]/2\}$ $= 0\%$
第十五期配息 2011/07/12	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times [(-59.4485\%) + (-87.4259\%)]/2\}$ $= \text{MAX}\{0\%, 10\% + 100\% \times [(-59.4485\%) + (-87.4259\%)]/2\}$ $= 0\%$
第十六期配息 2011/10/12	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times [(-72.9167\%) + (-93.4157\%)]/2\}$ $= \text{MAX}\{0\%, 10\% + 100\% \times [(-72.9167\%) + (-93.4157\%)]/2\}$ $= 0\%$
第十七期配息 2012/1/12	$\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times [(-72.0588\%) + (-93.3586\%)]/2\}$ $= \text{MAX}\{0\%, 10\% + 100\% \times [(-72.0588\%) + (-93.3586\%)]/2\}$ $= 0\%$