

英屬百慕達商中泰人壽保險(股)台灣分公司

SNUJP008(韓流來息)結構債券配息計算說明

| 連結標的名稱                      | Bloomberg Ticker | 幣別  | 期初價<br>2007/10/12 | 本期價<br>2011/01/05 | 報酬率       | 本期結算標的 |
|-----------------------------|------------------|-----|-------------------|-------------------|-----------|--------|
| HYUNDAI HEAVY INDUSTRIES CO | 009540 KP Equity | KRW | 499,500.00        | 448,000.00        | -10.3103% |        |
| POSCO                       | 005490 KP Equity | KRW | 679,000.00        | 507,000.00        | -25.3314% |        |
| DOOSAN HEAVY INDUSTRIES     | 034020 KP Equity | KRW | 132,000.00        | 85,500.00         | -35.2273% |        |
| DAEWOO SHIPBLDING & MARINE  | 042660 KP Equity | KRW | 59,100.00         | 36,850.00         | -37.6481% | √      |
| DAEWOO ENGINEERING & CONSTR | 047040 KP Equity | KRW | 28,125.00         | 13,250.00         | -52.8889% | √      |
| HYUNDAI MOTOR CO LLTD       | 005380 KP Equity | KRW | 66,700.00         | 189,000.00        | 183.3583% |        |
| LG CORPLG                   | 003550 KP Equity | KRW | 81,500.00         | 85,000.00         | 4.2945%   |        |
| LG ELECTRONICS CS INC       | 066570 KP Equity | KRW | 88,200.00         | 116,000.00        | 31.5193%  |        |
| SAMSUNG ELECTRONICS         | 005930 KP Equity | KRW | 557,000.00        | 942,000.00        | 69.1203%  |        |
| SHINHAN FINANCIAL GROUP LTD | 055550 KP Equity | KRW | 62,200.00         | 53,300.00         | -14.3087% |        |
| KB Financial Group Inc      | 105560 KP Equity | KRW | 79,000.00         | 60,700.00         | -23.1646% |        |
| KOREA EXCHANGE BANK         | 004940 KP Equity | KRW | 14,150.00         | 11,750.00         | -16.9611% |        |

|                   |   |
|-------------------|---|
| 第一期配息             | 8%  |
| 第二期配息 2008/4/14   | $\text{MAX}\{0\%, 10\% + 100\% \times \{[(-24.1532\%) + (-25.7191\%)]/2\}\} = 0\%$  |
| 第三期配息 2008/7/14   | $\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-39.5395\%) + (-50.2222\%)]/2\}\}$<br>$= \text{MAX}\{0\%, 10\% + 100\% \times \{[(-39.5395\%) + (-50.2222\%)]/2\}\}$<br>$= 0\%$ |
| 第四期配息 2008/10/14  | $\text{MAX}\{\text{前一期配息率}, 10\% + 100\% \times \{[(-60.4061\%) + (-53.9556\%)]/2\}\}$<br>$= \text{MAX}\{0\%, 10\% + 100\% \times \{[(-60.4061\%) + (-53.9556\%)]/2\}\}$<br>$= 0\%$ |
| 第五期配息 2009/1/12   | $\text{MAX}\{\text{前一期配息率}, 13\% + 100\% \times \{[(-69.2893\%) + (-66.2222\%)]/2\}\}$<br>$= \text{MAX}\{0\%, 13\% + 100\% \times \{[(-69.2893\%) + (-66.2222\%)]/2\}\}$<br>$= 0\%$ |
| 第六期配息 2009/4/13   | $\text{MAX}\{\text{前一期配息率}, 13\% + 100\% \times \{[(-60.8291\%) + (-62.8444\%)]/2\}\}$<br>$= \text{MAX}\{0\%, 13\% + 100\% \times \{[(-60.8291\%) + (-62.8444\%)]/2\}\}$<br>$= 0\%$ |
| 第七期配息 2009/7/13   | $\text{MAX}\{\text{前一期配息率}, 13\% + 100\% \times \{[(-60.6607\%) + (-65.6514\%)]/2\}\}$<br>$= \text{MAX}\{0\%, 13\% + 100\% \times \{[(-60.6607\%) + (-65.6514\%)]/2\}\}$<br>$= 0\%$ |
| 第八期配息 2009/10/13  | $\text{MAX}\{\text{前一期配息率}, 13\% + 100\% \times \{[(-64.5646\%) + (-70.5584\%)]/2\}\}$<br>$= \text{MAX}\{0\%, 13\% + 100\% \times \{[(-64.5646\%) + (-70.5584\%)]/2\}\}$<br>$= 0\%$ |
| 第九期配息 2010/1/12   | $\text{MAX}\{\text{前一期配息率}, 16\% + 100\% \times \{[(-65.7658\%) + (-70.1354\%)]/2\}\}$<br>$= \text{MAX}\{0\%, 16\% + 100\% \times \{[(-65.7658\%) + (-70.1354\%)]/2\}\}$<br>$= 0\%$ |
| 第十期配息 2010/4/12   | $\text{MAX}\{\text{前一期配息率}, 16\% + 100\% \times \{[(-64.6362\%) + (-61.2444\%)]/2\}\}$<br>$= \text{MAX}\{0\%, 16\% + 100\% \times \{[(-64.6362\%) + (-61.2444\%)]/2\}\}$<br>$= 0\%$ |
| 第十一期配息 2010/7/12  | $\text{MAX}\{\text{前一期配息率}, 16\% + 100\% \times \{[(-68.0203\%) + (-64.2667\%)]/2\}\}$<br>$= \text{MAX}\{0\%, 16\% + 100\% \times \{[(-68.0203\%) + (-64.2667\%)]/2\}\}$<br>$= 0\%$ |
| 第十二期配息 2010/10/12 | $\text{MAX}\{\text{前一期配息率}, 16\% + 100\% \times \{[(-55.1607\%) + (-59.4667\%)]/2\}\}$<br>$= \text{MAX}\{0\%, 16\% + 100\% \times \{[(-55.1607\%) + (-59.4667\%)]/2\}\}$<br>$= 0\%$ |
| 第十三期配息 2011/1/12  | $\text{MAX}\{\text{前一期配息率}, 19\% + 100\% \times \{[(-37.6481\%) + (-52.8889\%)]/2\}\}$<br>$= \text{MAX}\{0\%, 19\% + 100\% \times \{[(-37.6481\%) + (-52.8889\%)]/2\}\}$<br>$= 0\%$ |