



英屬百慕達商中泰人壽保險(股)台灣分公司

SNUUB001(活水計劃)結構債券配息計算說明

連結標的名稱	Bloomberg Ticker	幣別	期初價 2008/1/8	本期(5)價 2010/7/19	報酬率	本期結算標的
AQUA AMERICA INC	WTR UN	USD	20.00	18.80	-6.00%	
GENERAL ELECTRIC CO	GE UN	USD	34.31	14.62	-57.39%	
HYUNDAI MOBIS	012330 KS	KRW	75,300.00	200,000.00	165.60%	
TRANSOCEAN INC	RIG UN	USD	128.41	48.08	-62.56%	√
HYUNDAI ENGINEERING & CONST	000720 KS	KRW	88,000.00	61,900.00	-29.66%	
DAEWOO ENGINEERING & CONSTR	047040 KS	KRW	19,800.00	10,400.00	-47.47%	

第一期配息2008/7/25	$\text{Max}\{0\%, 100\% \times (-44.44)\} = 0\%$
第二期配息2009/2/2	$\text{Max}\{\text{前一期配息率}, 100\% \times (-63.87)\}$ $= \text{Max}\{0\%, 100\% \times (-63.87)\} = 0\%$
第三期配息2009/7/27	$\text{Max}\{\text{前一期配息率}, 100\% \times (-65.99)\}$ $= \text{Max}\{0\%, 100\% \times (-65.99)\} = 0\%$
第四期配息2010/1/26	$\text{Max}\{\text{前一期配息率}, 100\% \times (-51.79)\}$ $= \text{Max}\{0\%, 100\% \times (-51.79)\} = 0\%$
第五期配息2010/7/26	$\text{Max}\{\text{前一期配息率}, 100\% \times (-62.56)\}$ $= \text{Max}\{0\%, 100\% \times (-62.56)\} = 0\%$