

英屬百慕達商中泰人壽保險(股)台灣分公司

SNUJP003(替代能源II)結構債券配息計算說明

連結標的名稱	Bloomberg Ticker	幣別	期初價 2007/4/30	本期價 2010/10/25	報酬率	本期結算標的
Peabody Energy	BTU UN	USD	44.921	52.43	16.72%	
Suncor Energy	SU CT	CAD	44.525	33.47	-24.83%	
Valero Energy	VLO UN	USD	70.230	17.77	-74.70%	
Transocean Inc.	RIG UN	USD	91.760	64.74	-29.45%	
Evergreen Solar Inc.	ESLR UQ	USD	9.770	0.97	-90.07%	
Vestas Wind System A/S	VWS DC	DKK	359.000	200.00	-44.29%	
Energy Conversion Devices	ENER UQ	USD	35.410	4.58	-87.07%	
Pacific Ethanol Inc.	PEIX UQ	USD	14.800	0.91	-93.89%	√
Solarworld AG	SWV GY	EUR	31.080	10.16	-67.33%	
Gamesa Corp Technologica	GAM SQ	EUR	25.540	5.05	-80.24%	

第一期配息	10%
第二期配息 2008/4/30	MAX[0%,15%+100%×(-78.45%)] = 0%
第三期配息 2008/10/30	MAX[前一期配息率,15%+100%×(-94.80%)] =MAX [0%,15%+100%×(-94.80%)] =0%
第四期配息 2009/4/30	MAX[前一期配息率,15%+100%×(-97.53%)] =MAX [0%,15%+100%×(-97.53%)] =0%
第五期配息 2009/10/30	MAX[前一期配息率,15%+100%×(-96.62%)] =MAX [0%,15%+100%×(-96.62%)] =0%
第六期配息 2010/4/30	MAX[前一期配息率,15%+100%×(-92.09%)] =MAX [0%,15%+100%×(-92.09%)] =0%
第七期配息 2010/11/01	MAX[前一期配息率,15%+100%×(-93.89%)] =MAX [0%,15%+100%×(-93.89%)] =0%