



中泰人壽
ace life

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 2007/10/12	本期價 2010/10/5	報酬率	本期結算標的
HYUNDAI HEAVY INDUSTRIES CO	009540 KP Equity	KRW	499,500.00	310,000.00	-37.9379%	
POSCO	005490 KP Equity	KRW	679,000.00	528,000.00	-22.2386%	
DOOSAN HEAVY INDUSTRIES	034020 KP Equity	KRW	132,000.00	84,000.00	-36.3636%	
DAEWOO SHIPBLDING & MARINE	042660 KP Equity	KRW	59,100.00	26,500.00	-55.1607%	√
DAEWOO ENGINEERING & CONSTR	047040 KP Equity	KRW	28,125.00	11,400.00	-59.4667%	√
HYUNDAI MOTOR CO LLTD	005380 KP Equity	KRW	66,700.00	160,500.00	140.6297%	
LG CORPLG	003550 KP Equity	KRW	81,500.00	78,000.00	-4.2945%	
LG ELECTRONICS CS INC	066570 KP Equity	KRW	88,200.00	95,400.00	8.1633%	
SAMSUNG ELECTRONICS	005930 KP Equity	KRW	557,000.00	773,000.00	38.7792%	
SHINHAN FINANCIAL GROUP LTD	055550 KP Equity	KRW	62,200.00	47,850.00	-23.0707%	
KB Financial Group Inc	105560 KP Equity	KRW	79,000.00	51,900.00	-34.3038%	
KOREA EXCHANGE BANK	004940 KP Equity	KRW	14,150.00	13,950.00	-1.4134%	

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