



境外結構型商品連結標的相關資訊揭露

產品簡介	
受託機構產品代號	X2150301
ISIN CODE	XS1209969242
TDCC CODE	086001100136
產品中文名稱	【吉利豐收】十年期可提前買回(發行機構前六個月不可買回)美元計價連結利率結構型商品(無擔保)
產品英文名稱	USD 10-Year (Non-Call 6 month) Callable Capped and Floored Floating Rate Note Linked to USD CMS 10-2 (Unsecured)
發行機構名稱	Crédit Agricole CIB Financial Solutions
產品發行日	2015年04月07日
產品到期日	2025年04月07日
產品連結標的	十年期美元固定期限交換利率減去兩年期美元固定期限交換利率之差額(10Y USD CMS-2Y USD CMS)
配息率	每季配息率： 第一年(第1個至第4個計息期間)：5.00% × (90/360)。 第二年至第十年(第5個至第40個計息期間)：每一個利率決定日之[十年期美元固定期限交換利率減去兩年期美元固定期限交換利率之差額(10Y USD CMS-2Y USD CMS)] × 4倍 × (90/360)；每季配息率下限為：0.00%(亦即年化利率為0.00%)；每季配息率上限為：1.50%(亦即年化利率為6.00%)。

2019年07月~2019年10月配息狀況	
付息期間	2019年07月07日(含)至2019年10月07日(不含)
利率決定日	2019年07月03日
連結標的價值	0.105% (10Y USD CMS-2Y USD CMS) USD CMS 10Y : 1.898% ; USD CMS 2Y : 1.793%
實際季配息率	0.105% x 4 x 90/360 = 0.105%

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