



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	X2180601
ISIN CODE	XS1782025370
TDCC CODE	086001100239
產品中文名稱	【吉利豐收 34】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	2018 年 07 月 05 日
產品到期日	2028 年 07 月 05 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)：7.00% × (90/360)。 第二年至第十年(第 5 個至第 40 個計息期間)：每一個利率重設日開始前兩個美國政府證券營業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) × 15 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：2.00%(亦即年化利率為 8.00%)。

Fixing Notice	
付息期間	2019 年 10 月 05 日(含)至 2020 年 01 月 05 日(不含)
利率決定日	2019 年 10 月 03 日
連結標的價值	0.00228% (10Y USD CMS-2Y USD CMS) USD CMS 10Y : 1.44128% ; USD CMS 2Y : 1.439%

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