



Structured Products – 8th January 2019

ROCQ CAPITAL

NEW USD 7.45% Credit Linked Note

Ref: RCQ-USD-CLN-090124

- USD, matures 9th January 2024, potential return of 7.45% per annum
- Product based on iTraxx Main Index Series 30
- A coupon of 7.45% per annum is paid annually as long as no more than 4 credit events are registered on the index.
- For each credit event registered on the index after 4, future coupons are reduced by 25%
- 100% of nominal is returned at maturity subject to there being no more than 4 credit events registered on the index. For each further credit event, 25% of nominal is not returned at maturity
- A- rated issuer, min size of \$50,000, strike date 28th December 2018, issue date 11th January 2019

This product is linked to an index of 125 Blue Chip European companies that have an investment grade credit rating. There has only ever been 3 companies that have suffered a credit event since the series was launched (2 series are launched each year). This product is our 9th iTraxx linked CLN, but is the first to have a maturity of just 5 years. The product is not suitable for investment via RL360 or Generali.

NEW USD 100% Capital Protected Growth Note

Ref: RCQ-USD-CPN-160125

- USD, maturity 6 years
- 100% capital protection at maturity
- Basket based on: S&P 500, Eurostoxx 50, Nikkei 225 and FTSE 100
- 165% participation to the upside performance of the worst basket member
- Monthly averaging in the final year (12 observations)
- A- rated issuer
- Min size of \$10,000
- Strike date 4th January 2019
- Strike levels:

S&P 500	USD 2531.94
Eurostoxx 50	EUR 3041.85
Nikkei 225	JPY 19561.96
FTSE 100	GBP 6837.42

This note provides leveraged participation to a “worst of” basket of four major equity indices, with 100% of capital protected at maturity irrespective of the performance of the index.

NEW USD 100% Capital Protected Income Note

Ref: RCQ-USD-CPN-160125

- USD, maturity 6 years
- 100% capital protection at maturity
- Annual coupon based on the performance of the NXS Best Fund Selection ER Index
- Index comprises 8 funds:

Old Mutual Dublin Funds PLC- Global Equity Absolute Return Fund	M&G Optimal Income Fund
Nordea 1 SICAV- European High Yield Bond Fund	Pioneer Emerging Market Bond Fund
Deutsche AM Concept KaldeMorgen Fund	DNCA Invest Eurose Fund
Henderson Gartmore UK Absolute Return Fund	La Francaise Vision Premia
- The index re-balances every two months with 30% allocation to the best performing fund, 25% to the 2nd best performing fund, 20% to the 3rd best performing fund, 15% to the 4th best performing fund, 10% to the 5th best performing fund and 0% allocation to the remaining funds
- Coupon paid is annualised performance of the index since strike x 225%
- A rated issuer, min size of \$10,000, strike date 3rd January 2019
- Strike Level NXS Best Fund Selection ER Index TBC

This product is attractive as it combines 100% capital protection with a conditional annual coupon that is 225% of the annualised return of the index since strike. Please note the product is not available via Generali or RL360 . Further details are available on request.

NEW USD Equity Linked Fixed Income Note

Ref: RCQ-USD-FCN-110722

- USD, max maturity 3.5 years, fixed income of 11% per annum
- Basket based on: Societe Generale, HSBC, HDFC Bank ADR and ICICI Bank ADR
- Every 3 months a fixed coupon of 2.75% is paid
- Commencing at the end of the third quarter following strike, if the worst performing member closes any 3 month period above 100% of initial level the coupon is paid and the product is redeemed early at 100%
- Capital only at risk if after 3.5 years the product has not redeemed early and the worst performing basket member has fallen by 40% or more
- A rated issuer, min size of \$10,000, strike date 28th December 2018
- Strike levels:

Societe Generale	EUR 27.795
HSBC	GBp 650.20
HDFC Bank ADR	USD 103.14
ICICI Bank ADR	USD 10.34

This fixed income note features four equities, 60% European barriers, 100% autocall trigger and a quarterly fixed coupon of 2.75% (11% per annum). Capital is at risk.

NEW GBP Indices Phoenix Note

Ref: RCQ-GBP-PHX-130125

- GBP, max maturity 6 years, potential return of 5.4% per annum
- Basket based on: FTSE 100, Russell 2000, Nikkei 225 and HSCEI
- Every 3 months a coupon of 1.35% is paid as long as no basket member has fallen by 35% or more from strike.
- Commencing at the end of the second quarter, if the worst performing member closes any 3 month period above 100% of initial level the coupon is paid and the product is redeemed early at 100%
- Capital only at risk if after 6 years the product has not redeemed early and the worst performing basket member has fallen by 35% or more
- A2 rated issuer, min size of £10,000, strike date 7th January 2018
- Strike levels:

FTSE 100	GBP TBC
Russell 2000	USD TBC
Nikkei 225	JPY TBC
HSCEI	HKD TBC

This index linked phoenix product features four major market indices and 65% barriers. Please note that the first autocall is at the end of the second quarter, unlike many similar products that have a longer period until the first autocall. Capital is at risk.

USD Index Linked Autocall Note

Ref: RCQ-USD-ATC-041224

- USD, max maturity 6 years, potential return of 22% per annum
- Basket based on: Nikkei 225, Hang Seng China Enterprises Index, Eurostoxx 50 and S&P/ASX 200
- The product is autocallable every three months if all basket members are above initial strike level
- If the product is called a coupon of 5.5% x number of quarters elapsed is paid
- Capital only at risk if after 6 years the product has not redeemed early and the worst performing basket member has fallen by 40% or more
- A- rated issuer, min size of \$10,000, strike date 26th November 2018
- Strike levels:

Nikkei 225	JPY 21812
HSCEI	HKD 10521.53
Eurostoxx 50	EUR 3172.71
S&P/ASX 200	AUD 5671.571

This autocall product features exposure to a basket of four equity market indices. It has a snowball coupon of 22% per annum and a 60% European barrier. Capital is at risk.

USD Indices Memory Phoenix Note

Ref: RCQ-USD-PHX-031224

- USD, max maturity 6 years, potential return of 8% per annum
- Basket based on: Eurostoxx 50, S&P/ASX 200, Nikkei 225 and FTSE 100
- Every 3 months a coupon of 2% is paid as long as no basket member has fallen by 25% or more from strike. In addition, any “missed” coupons from previous periods will also be paid (memory feature)
- Commencing at the end of the first year, if the worst performing member closes any 3 month period above 100% of initial level the coupon is paid and the product is redeemed early at 100%
- Capital only at risk if after 6 years the product has not redeemed early and the worst performing basket member has fallen by 35% or more
- A2 rated issuer, min size of \$10,000, strike date 26th November 2018
- Strike levels:

Eurostoxx 50	EUR 3172.71
S&P/ASX 200	AUD 5671.571
Nikkei 225	JPY 21812
FTSE 100	GBP 7036

This index linked phoenix product features four major market indices (all developed countries), a memory coupon, and coupon and European barriers of 75% and 65% respectively. The product is available via all life companies. Capital is at risk.

GBP 90% Capital Protected EVEN 30 Income Note

Ref: RCQ-GBP-CPN-211123

- GBP, maturity 5 years
- 90% capital protection at maturity, 90% strike on the index
- Annual coupon based on the performance of the Investec EVEN 30 Index
- The index tracks the performance of the 30 least volatile stocks from the 100 largest listed on the London Stock Exchange
- The index is re-balanced monthly and is equally weighted. Further details are available on request.
- Coupon paid is annualised performance of the index since strike x 90%
- A2 rated issuer, Min size of £10,000, Strike date 19th October 2018
- Strike level: Investec Even 30 Index 2,074.84

This note provides participation to an index with strong previous performance, and 90% capital protection at maturity. Please note the product is not available via Generali or RL360. Please contact Rocq Capital for further details.

Contact

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