



Structured Products – 24th April 2019

ROCQ CAPITAL

NEW USD 9.20% Credit Linked Note

Ref: RCQ-USD-CLN-030726

- USD, matures 3rd July 2026, potential return of 9.20% per annum
- Product based on iTraxx Main Index Series 31
- A coupon of 9.20% per annum is paid annually as long as no more than 3 credit events are registered on the index
- For each credit event registered on the index after 3, future coupons are reduced by 25%
- 100% of nominal is returned at maturity subject to there being no more than 3 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 16th April 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 11th iTraxx linked CLN. The product is not suitable for investment via FPI, RL360 or Generali.

NEW USD Triple Index Phoenix Note

Ref: RCQ-USD-PHX-020525

- USD, max maturity 6 years, potential return of 5.2 % per annum
- Basket based on: FTSE 100, S&P 500, Eurostoxx 50
- Every 3 months a coupon of 1.3% is paid as long as no basket member has fallen by 30% or more from strike.
- 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 30% or more
- A2 rated issuer, min size of \$10,000, strike date 25th April 2019
- Strike levels:

FTSE 100	GBP TBC
S&P 500	USD TBC
Eurostoxx 50	EUR TBC

This index linked phoenix product features three major market indices and 70% barriers, and is issued by an A2 rated issuer. Capital is at risk.

NEW USD Equities Memory Phoenix Note

Ref: RCQ-USD-PHX-020524C

- USD, max maturity 5 years, potential return of 17.06% per annum
- Basket based on: AbbVie, Applied Materials, United States Steel and Gilead Sciences
- Every 3 months a coupon of 4.265% is paid as long as no basket member has fallen by 40% 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 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 16th April 2019
- Strike levels:

AbbVie Inc.	USD 80.21
Applied Materials Inc.	USD 43.72
United States Steel Corp.	USD 16.76
Gilead Sciences Inc.	USD 64.54

This equity linked phoenix product features four US equities with an average market capitalisation of USD 35.225 billion, a potential coupon of 17.06% per annum, a memory coupon, and European and coupon barriers of 60%. Capital is at risk.

NEW USD Utilities Memory Phoenix Note

Ref: RCQ-USD-PHX-020524A

- USD, max maturity 5 years, potential return of 10.18% per annum
- Basket based on: National Grid, E.ON, American Electric Power and Electricite de France (EDF)
- Every 3 months a coupon of 2.545% is paid as long as no basket member has fallen by 40% 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 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 16th April 2019
- Strike levels:

National Grid	GBP 819.10
E.ON	EUR 9.73
American Electric Power	USD 83.05
EDF	EUR 12.64

This equity linked phoenix product features four major Utility companies, a potential coupon of 10.18% per annum, a memory coupon, and European and coupon barriers of 60%. Capital is at risk.

Contact

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