



Structured Products – 4th March 2020

ROCQ CAPITAL

NEW USD Triple Index Autocall Note

Ref: RCQ-USD-ATC-080426

- USD, max maturity 6 years, potential return of 20.64% per annum
- Basket based on: S&P/ASX 200, Eurostoxx 50 and the Hang Seng China Enterprises Index
- The product is autocallable every three months (commencing at the end of the sixth month following strike) if all basket members are above initial strike level
- If the product is called a coupon of 5.16% 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 35% or more
- A- rated issuer, min size of \$10,000, strike date 30th March 2020
- Strike levels:

S&P/ASX 200	USD TBC
Eurostoxx 50	EUR TBC
HSCEI	HKD TBC

This autocall product features exposure to a basket of three equity indices. It has a snowball coupon of 20.64% per annum, with quarterly observations commencing at the end of the sixth month following strike. Capital is at risk.

NEW GBP Triple Index Autocall Note

Ref: TBC

- GBP, max maturity 6 years, potential return of 13.2% per annum
- Basket based on: S&P/ASX 200, Eurostoxx 50 and the Hang Seng China Enterprises Index
- The product is autocallable every six months if all basket members are above initial strike level
- If the product is called a coupon of 6.6% x number of semesters 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 35% or more
- A- rated issuer, min size of £10,000, strike date 18th March 2020
- Strike levels:

S&P/ASX 200	USD TBC
Eurostoxx 50	EUR TBC
HSCEI	HKD TBC

This autocall product features exposure to a basket of three equity indices. It has a snowball coupon of 13.2% per annum. Capital is at risk.

NEW USD Triple Index Phoenix Note

Ref: RCQ-USD-PHX-180326

- USD, max maturity 6 years, potential return of 5.84% per annum
- Basket based on: FTSE 100, Eurostoxx 50 and S&P 500
- Every 3 months a coupon of 1.46% is paid as long as no basket member has fallen by 15% 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 16th March 2020
- Strike levels:

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

This product is the latest USD version of our popular triple index series. The product features three major equity market indices, and an 85% coupon barrier and 65% European barrier, and is issued by an A2 rated issuer. The first autocall is twelve months following strike. Capital is at risk.

NEW GBP Triple Index Phoenix Note

Ref: RCQ-GBP-PHX-180326

- GBP, max maturity 6 years, potential return of 5% per annum
- Basket based on: FTSE 100, Eurostoxx 50 and S&P 500
- Every 3 months a coupon of 1.25% is paid as long as no basket member has fallen by 15% 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 16th March 2020
- Strike levels:

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

This product is the latest GBP version of our popular triple index series. The product features three major equity market indices, and an 85% coupon barrier and 65% European barrier, and is issued by an A2 rated issuer. The first autocall is twelve months following strike. Capital is at risk.

USD Quad Phoenix Note

Ref: RCQ-USD-PHX-270226

- USD, max maturity 6 years, potential return of 7.2% per annum
- Basket based on: S&P/ASX 200, HSCEI, Eurostoxx 50 and FTSE 100
- Every 6 months a coupon of 3.6% is paid as long as no basket member has fallen by 22.5% 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 6 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
- A- rated issuer, min size of \$10,000, strike date 20th February 2020
- Strike levels:

S&P/ASX 200	AUD 7162.494
HSCEI	HKD 10913.97
Eurostoxx 50	EUR 3822.98
FTSE 100	GBP 7436.64

This index linked memory phoenix product features four equity market indices, and a 77.5% coupon barrier and 65% European barrier, and is issued by an A- rated issuer. The first autocall is twelve months following strike. Capital is at risk.

USD 90% Capital Protected Fundsmith Growth Note

Ref: RCQ-USD-CPN-250226

- USD, maturity 6 years
- 90% of nominal is returned at maturity + 150% participation in the upside performance of the Fundsmith Equity Fund SICAV over the term of the product
- Quarterly averaging over the full term of the product
- A2 rated issuer
- Min size of \$10,000
- Strike date 21st February 2020
- Strike level: Fundsmith Equity Fund SICAV FSEQFRA LX 43.7188

This note provides participation to the well known and highly rated Fundsmith Equity Fund SICAV, but with the benefit of a 90% capital protection level. A GBP version is also available (see following page).

GBP 90% Capital Protected Fundsmith Growth Note

Ref: RCQ-GBP-CPN-250226

- GBP, maturity 6 years
- 90% of nominal is returned at maturity + 107% participation in the upside performance of the Fundsmith Equity Fund SICAV over the term of the product
- Quarterly averaging over the full term of the product
- A2 rated issuer
- Min size of £10,000
- Strike date 21st February 2020
- Strike level: Fundsmith Equity Fund SICAV FSEQFRA LX 43.7188

This GBP version of the preceding product still features 90% capital protection however the participation rate is lower due to the interest rate differential between GBP and USD.

Contact

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