



Structured Products – 15th November 2023

ROCQ CAPITAL

NEW GBP 95% Capital Protected Fundsmith Growth Note

- GBP, maturity 6 years, minimum 95% capital protection at maturity
- 100% participation to the performance of the Fundsmith SICAV- Fundsmith Equity Fund, capped at max return of 75%
- Monthly averaging in the final year (13 observations)
- At maturity, if the performance of the underlying is negative, capital is eroded 1:1 in line with the performance of the underlying up to a maximum loss of 5%. If the performance of the underlying is positive, the return is 100% of the performance capped at a 75% gain
- A+ rated issuer, min size of £10,000, strike date 28th November 2023, issue date 5th December 2023
- Strike levels: Fundsmith SICAV- Fundsmith Equity Fund EUR TBC

This note provides 100% participation to the Fundsmith SICAV, subject to a cap of a return of 175% of nominal, with a maximum of 5% of nominal at risk.

NEW USD Triple Index Autocall Note

- USD, max maturity 6 years, potential return of 13.64% per annum
- Basket based on: Eurostoxx 50, S&P 500 and Nikkei 225
- Commencing 12 months following strike, the product is autocallable every 3 months if all basket members are above 100% of initial strike level
- If the product is called a coupon of 3.41% x number of quarterly periods 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 30% or more
- A rated issuer, min size of \$10,000, strike date 20th November 2023
- Strike levels:

Eurostoxx 50	EUR TBC
S&P 500	USD TBC
Nikkei 225	JPY TBC

This autocall product features exposure to the Eurozone, the US and Japan. It has a snowball coupon of 13.64% per annum, with quarterly observations, and a European barrier of 70%. The note can be called from the end of the first year. Capital is at risk.

NEW GBP Triple Index Income Note

- GBP, max maturity 6 years, potential return of 8% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 3 months a coupon of 2% is paid as long as no basket member has fallen by 20% or more from strike. In addition, any “missed” coupons from previous periods will also be paid (memory feature)
- Commencing 12 months after 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 6 years the product has not redeemed early and the worst performing basket member has fallen by 30% or more
- A- rated issuer, min size of £10,000, strike date 21st November 2023
- Strike levels:

S&P 500	USD TBC
Nikkei 225	JPY TBC
Eurostoxx 50	EUR TBC

This product is a GBP phoenix note. It features three equity market indices, and an 80% coupon barrier and 70% European barrier, and is issued by an A- rated issuer. The first autocall is twelve months following strike. Capital is at risk.

Contact

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