



Structured Products – 08th July 2021

ROCQ CAPITAL

NEW USD Triple Index Income Note

Ref: RCQ-USD-PHX-020827

- USD, max maturity 6 years, potential return of 6.47% per annum
- Basket based on: MSCI Taiwan, Eurostoxx 50 and S&P/ASX 200
- Every 3 months a coupon of 1.6175% 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 18 months after strike, 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 30% or more
- A+ rated issuer, min size of \$10,000, strike date 26th July 2021, issue date 2nd August 2021
- Strike levels:

MSCI Taiwan	TWD TBC
Eurostoxx 50	EUR TBC
S&P/ASX 200	AUD TBC

This product is a USD phoenix note. It features three equity market indices, and an 85% coupon barrier and 70% European barrier, and is issued by an A+ rated issuer. The first autocall is eighteen months following strike. Capital is at risk.

NEW GBP Quad Index Income Note

Ref: RCQ-GBP-PHX-020827

- GBP, max maturity 6 years, potential return of 5.18% per annum
- Basket based on: MSCI Taiwan, Eurostoxx 50, S&P 500 and S&P/ASX 200
- Every 6 months a coupon of 2.59% 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 18 months after strike, 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 26th July 2021, issue date 2nd August 2021
- Strike levels:

MSCI Taiwan	TWD TBC
Eurostoxx 50	EUR TBC
S&P 500	USD TBC
S&P/ASX 200	AUD TBC

This product is a GBP phoenix note. It features four equity market indices, and an 85% coupon barrier and 70% European barrier, and is issued by an A+ rated issuer. The first autocall is eighteen months following strike. Capital is at risk.

NEW USD Quad Index Autocall Note

Ref: RCQ-USD-ATC-260727

- USD, max maturity 6 years, potential return of 10.17% per annum
- Basket based on: FTSE 100, S&P 500, Nikkei 225 and MSCI Taiwan
- The product is autocallable every six months (commencing twelve months after strike) if all basket members are above initial strike level
- If the product is called a coupon of 5.085% x number of semi-annual 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 40% or more
- A+ rated issuer, min size of \$10,000, strike date 12th July 2021, issue date 26th July 2021
- Strike levels:

FTSE 100	GBP TBC
S&P 500	USD TBC
Nikkei 225	JPY TBC
MSCI Taiwan	TWD TBC

This autocall product features exposure to four equity indices. It has a snowball coupon of 10.17% per annum, with semi-annual observations commencing twelve months after strike. Capital is at risk.

Contact

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