



Structured Products – 1st December 2021

ROCQ CAPITAL

NEW GBP Triple Index Income Note

Ref: RCQ-GBP-PHX-151226

- GBP, max maturity 6 years, potential return of 5.1% per annum
- Basket based on: HSI, FTSE 100 and NASDAQ 100
- Every 6 months a coupon of 2.55% 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 8th December 2021, issue date 15th December 2021
- Strike levels:

HSI	HKD TBC
FTSE 100	GBP TBC
NASDAQ 100	USD TBC

This product is a GBP phoenix note. It features three developed 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 95% Climate Change Capital Protected Growth Note

Ref: RCQ-USD-CPN-211227

- USD, maturity 6 years
- 95% capital protection at maturity, linked to the Solactive Climate Change Europe BTI PR Index
- 140% participation in the upside performance of the worst performing index over the term of the product
- A rated issuer
- Min size of \$10,000
- Strike date 14th December 2021, issue date 21st December 2021
- Strike levels of index TBC

This note provides leveraged upside to an index that features companies aligned to the 2 degrees Celsius global warming scenario. 95% of capital is protected at maturity, irrespective of the performance of the underlying index.

Contact

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