



Structured Products –29th September 2021

ROCQ CAPITAL

# NEW USD Triple Index Autocall Note

## Ref: RCQ-USD-ATC-191027

- USD, max maturity 6 years, potential return of 11.42% per annum
- Basket based on: Eurostoxx 50, S&P/ASX 200 and MSCI Taiwan
- Commencing six months following strike, the product is autocallable every three months if all basket members are above initial strike level
- If the product is called a coupon of 2.855% 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 12<sup>th</sup> October 2021, issue date 19<sup>th</sup> October 2021
- Strike levels:

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

*This autocall product features exposure to the Eurozone, Taiwan and Australia. It has a snowball coupon of 11.42% per annum, with quarterly observations, and a European barrier of 70%. The note can be called from the end of the second quarter. Capital is at risk.*

# NEW USD 5.45% Credit Linked Note

## Ref: RCQ-USD-CLN-050129

- USD, matures 5<sup>th</sup> January 2029, potential return of 5.45% per annum
- Product based on iTraxx Main Index Series 35, with potential for the issuer to switch to the Series 36
- A coupon of 5.45% 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 33.33%
- 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, 33% of nominal is not returned at maturity
- A+ rated issuer, min size of \$10,000, issue date 6<sup>th</sup> October 2021

*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 a maximum of 3 credit events on any series since launch in 2004 (2 series are launched each year). There has never been a credit event on any series that Rocq Capital have used in a product. The product is not suitable for investment via FPI, RL360 or Utmost.*

# NEW GBP Quad Index Income Note

## Ref: RCQ-GBP-PHX-221027

- GBP, max maturity 6 years, potential return of 5% per annum
- Basket based on: S&P 500, Eurostoxx 50, Nikkei 225 and FTSE 100
- Every 6 months a coupon of 2.5% 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 24 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
- BBB rated issuer, min size of £10,000, strike date 15<sup>th</sup> October 2021, issue date 29<sup>th</sup> October 2021
- Strike levels:

S&P 500	USD TBC
Eurostoxx 50	EUR TBC
Nikkei 225	JPY TBC
FTSE 100	GBP TBC

*This product is a GBP phoenix note. It features four equity market indices, and an 85% coupon barrier and 65% European barrier, and is issued by an BBB rated issuer. The first autocall is twenty four months following strike. Capital is at risk.*

# Contact

For further information, including fact-sheets, please contact Jamie Gregson

Jamie Gregson  
j.gregson@rocqcapital.com  
Tel: +44 1481 716336  
Mob: +44 7781 164408

Rocq Capital Securities Limited  
2nd Floor Suite  
1 Le Truchot  
St. Peter Port  
Guernsey GY1 1WD  
[www.rocqcapital.com](http://www.rocqcapital.com)

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