



Structured Products – 22nd November 2021

ROCQ CAPITAL

NEW USD Triple Index Autocall Note

Ref: RCQ-USD-ATC-021227

- USD, max maturity 6 years, potential return of 12.22% per annum
- Basket based on: Eurostoxx 50, S&P/ASX 200 and MSCI Taiwan
- Commencing 9 months following strike, the product is autocallable every 3 months if all basket members are above initial strike level
- If the product is called a coupon of 3.055% 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 24th November 2021, issue date 2nd December 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 12.22% per annum, with quarterly observations, and a European barrier of 70%. The note can be called from the end of the third quarter. Capital is at risk.

NEW GBP Triple Index Autocall Note

Ref: RCQ-GBP-ATC-091227

- GBP, max maturity 6 years, potential return of 10% per annum
- Basket based on: Eurostoxx 50, S&P/ASX 200 and MSCI Taiwan
- Commencing 12 months following strike, the product is autocallable every 6 months if all basket members are above initial strike level
- If the product is called a coupon of 5% 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 30% or more
- A+ rated issuer, min size of £10,000, strike date 2nd December 2021, issue date 9th December 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 10% per annum, with semi-annual 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

Ref: RCQ-GBP-PHX-151226

- GBP, max maturity 6 years, potential return of 5.1% per annum
- Basket based on: HSCEI, 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 35% or more
- A rated issuer, min size of £10,000, strike date 8th December 2021, issue date 15th December 2021
- Strike levels:

HSCEI	HKD TBC
FTSE 100	GBP TBC
NASDAQ 100	USD TBC

This product is a GBP 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.

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

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