



Structured Products – 12th January 2022

ROCQ CAPITAL

NEW USD Quad Index Income Note

Ref: RCQ-USD-PHX-160228

- USD, max maturity 6 years, potential return of 6.18% per annum
- Basket based on: Hang Seng, S&P/ASX 200, CAC 40 and NASDAQ 100
- Every 6 months a coupon of 3.09% 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 9th February 2022, issue date 16th February 2022
- Strike levels:

Hang Seng	HKD TBC
S&P/ASX 200	AUD TBC
CAC 40	EUR TBC
NASDAQ 100	USD TBC

This product is a USD phoenix note. It features four equity market indices, and an 85% coupon barrier and 65% 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-160228

- GBP, max maturity 6 years, potential return of 5.32% per annum
- Basket based on: Hang Seng, S&P/ASX 200, CAC 40 and NASDAQ 100
- Every 6 months a coupon of 2.66% 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 9th February 2022, issue date 16th February 2022
- Strike levels:

Hang Seng	HKD TBC
S&P/ASX 200	AUD TBC
CAC 40	EUR TBC
NASDAQ 100	USD 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 A- rated issuer. The first autocall is eighteen months following strike. Capital is at risk.

Contact

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