



Structured Products – 2nd September 2020

ROCQ CAPITAL

NEW USD Quad Index Autocall Note

Ref: RCQ-USD-ATC-160926

- USD, max maturity 6 years, potential return of 10.2% per annum
- Basket based on: S&P/TSX 60, Eurostoxx 50, FTSE 100 and the SMI
- The product is autocallable every six months if all basket members are above initial strike level
- If the product is called a coupon of 5.1% x number of semesters 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 35% or more
- A- rated issuer, min size of \$10,000, strike date 9th September 2020
- Strike levels:

S&P/TSX 60	CAD TBC
Eurostoxx 50	EUR TBC
FTSE 100	GBP TBC
SMI	CHF TBC

This autocall product features exposure to a basket of four equity indices. It has a snowball coupon of 10.2% per annum, with semi-annual observations. Capital is at risk.

NEW GBP Quad Index Autocall Note

Ref: RCQ-GBP-ATC-160926

- GBP, max maturity 6 years, potential return of 8.85% per annum
- Basket based on: S&P/TSX 60, Eurostoxx 50, FTSE 100 and the SMI
- The product is autocallable every six months if all basket members are above initial strike level
- If the product is called a coupon of 4.425% x number of semesters 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 35% or more
- A- rated issuer, min size of £10,000, strike date 9th September 2020
- Strike levels:

S&P/TSX 60	CAD TBC
Eurostoxx 50	EUR TBC
FTSE 100	GBP TBC
SMI	CHF TBC

This autocall product features exposure to a basket of four equity indices. It has a snowball coupon of 8.85% per annum, with semi-annual observations. Capital is at risk.

NEW USD Quad Index Income Note

Ref: RCQ-USD-PHX-240926

- USD, max maturity 6 years, potential return of 7% per annum
- Basket based on: FTSE 100, S&P/TSX 60, HSCEI and Dow Jones Industrial Average
- Every 3 months a coupon of 1.75% 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 at the end of the first year, if the worst performing member closes any 3 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 17/09/20
- Strike levels:

FTSE 100	GBP TBC
S&P/TSX 60	CAD TBC
HSCEI	HKD TBC
Dow Jones Industrial Average	USD TBC

This product is our latest USD phoenix note. The product 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 twelve months following strike. Capital is at risk.

NEW GBP Quad Index Income Note

Ref: RCQ-GBP-PHX-240926

- GBP, max maturity 6 years, potential return of 5.9% per annum
- Basket based on: FTSE 100, S&P/TSX 60, HSCEI and Dow Jones Industrial Average
- Every 3 months a coupon of 1.475% 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 at the end of the first year, if the worst performing member closes any 3 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 17/09/20
- Strike levels:

FTSE 100	GBP TBC
S&P/TSX 60	CAD TBC
HSCEI	HKD TBC
Dow Jones Industrial Average	USD TBC

The product 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 twelve months following strike. Capital is at risk.

Contact

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