



Structured Products – 4th November 2020

ROCQ CAPITAL

NEW USD Tech Income Note

Ref: RCQ-USD-PHX-070524

- USD, max maturity 3.5 years, potential return of 19.04% per annum
- Basket based on: Tesla, Amazon.com, Netflix and Apple
- Every 3 months a coupon of 4.76% is paid as long as no basket member has fallen by 45% or more from strike. In addition, any “missed” coupons from previous periods will also be paid (memory feature)
- Commencing at the end of the second quarter, if the worst performing member closes any 3 month period above 90% of initial level the coupon is paid and the product is redeemed early at 100%
- Capital only at risk if after 3.5 years the product has not redeemed early and the worst performing basket member has fallen by 45% or more
- A- rated issuer, min size of \$10,000, strike date 27/10/20
- Strike levels:

Tesla Inc.	USD 424.68
Amazon.com	USD 3286.33
Netflix	USD 488.93
Apple	USD 116.6

This product is our most recent “tech” related phoenix note. The product features four of the largest equities listed on the NASDAQ. The product features deep coupon and European barriers and also a 90% autocall trigger. Capital is at risk.

NEW USD Triple Index Autocall Note

Ref: RCQ-USD-ATC-251126

- USD, max maturity 6 years, potential return of 10% per annum
- Basket based on: NASDAQ 100, Eurostoxx 50 and the Hang Seng China Enterprises Index
- Commencing at the end of the second quarter, the product is autocallable every three months if all basket members are above initial strike level
- If the product is called a coupon of 2.5% x number of quarters 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 18th November 2020
- Strike levels:

NASDAQ 100	USD TBC
Eurostoxx 50	EUR TBC
HSCEI	HKD TBC

This autocall product features exposure to a basket of three equity indices. It has a snowball coupon of 10% per annum, with quarterly observations (commencing at the end of Q2). Capital is at risk.

NEW GBP Quad Index Autocall Note

Ref: RCQ-GBP-ATC-161226

- GBP, max maturity 6 years, potential return of 8.56% per annum
- Basket based on: NASDAQ 100, Eurostoxx 50, S&P/TSX60 and the Hang Seng Index
- Commencing at the end of the second quarter, the product is autocallable every three months if all basket members are above initial strike level
- If the product is called a coupon of 2.14% x number of quarters 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 2nd December 2020
- Strike levels:

NASDAQ 100	USD TBC
Eurostoxx 50	EUR TBC
S&P/TSX60	CAD TBC
HSI	HKD TBC

This autocall product features exposure to a basket of four equity indices. It has a snowball coupon of 10% per annum, with quarterly observations (commencing at the end of Q2). Capital is at risk.

NEW USD Quad Index Income Note

Ref: RCQ-USD-PHX-251126

- USD, max maturity 6 years, potential return of 6.2% per annum
- Basket based on: Eurostoxx 50, S&P/TSX 60, HSCEI and Dow Jones Industrial Average
- Every 3 months a coupon of 1.55% 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 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 18/11/20
- Strike levels:

Eurostoxx 50	EUR 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-251126

- GBP, max maturity 6 years, potential return of 5.12% per annum
- Basket based on: Eurostoxx 50, S&P/TSX 60, HSCEI and Dow Jones Industrial Average
- Every 3 months a coupon of 1.28% 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 18/11/20
- Strike levels:

Eurostoxx 50	EUR 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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