



Structured Products – 12<sup>th</sup> January 2021

ROCQ CAPITAL

# NEW USD Triple Index Autocall Note

## Ref: RCQ-USD-ATC-160227

- USD, max maturity 6 years, potential return of 10% per annum
- Basket based on: S&P/ASX 200, Eurostoxx 50 and the iShares China Large Cap ETF
- 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 2<sup>nd</sup> February 2021, issue date 16<sup>th</sup> February 2021
- Strike levels:

S&P/ASX 200	AUD TBC
Eurostoxx 50	EUR TBC
iShares China Large Cap ETF	USD TBC

*This autocall product features exposure to Australia, the Eurozone and China. 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-160227

- USD, max maturity 6 years, potential return of 6% per annum
- Basket based on: Eurostoxx 50, S&P/TSX 60, HSCEI and NASDAQ 100
- Every 3 months a coupon of 1.5% 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 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 2<sup>nd</sup> February 2021, issue date 16<sup>th</sup> February 2021
- Strike levels:

Eurostoxx 50	EUR TBC
S&P/TSX 60	CAD TBC
HSCEI	HKD TBC
NASDAQ 100	USD TBC

*This product is our latest USD phoenix note. It features four equity market indices, and a 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.*

# GBP 80% Capital Protected Growth Note

## Ref: RCQ-GBP-CPN-140126

- GBP, maturity 5 years
- 80% capital protection at maturity, 80% strike on a basket of three indices: Swiss Market Index, FTSE 100 & S&P/ASX 200
- 127% participation in the upside performance of the worst performing index over the term of the product, subject to monthly averaging in the final year
- A rated issuer
- Min size of £10,000
- Strike date 7<sup>th</sup> January 2021
- Strike levels:

Swiss Market Index	CHF 10778.67
FTSE 100	GBP 6856.96
S&P/ASX 200	AUD 6757.869

*This note provides participation in a “worst of” basket of three major equity market indices. 80% of capital is protected at maturity, irrespective of the performance of the worst basket member.*

# Contact

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

Jamie Gregson

[j.gregson@rocqcapital.com](mailto: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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