



Structured Products – 4th April 2024

ROCQ CAPITAL

# NEW USD Triple Index Autocall Note

- USD, max maturity 6 years, potential return of 12.90% per annum
- Basket based on: Eurostoxx 50, S&P 500 and Nikkei 225
- Commencing 12 months following strike, the product is autocallable every 3 months if all basket members are above 100% of initial strike level
- If the product is called a coupon of 3.225% 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 17<sup>th</sup> April 2024

*This autocall product features exposure to the Eurozone, the US and Japan. It has a snowball coupon of 12.9% per annum, with quarterly 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 Autocall Note

- GBP, max maturity 6 years, potential return of 10.27% per annum
- Basket based on: Eurostoxx 50, S&P 500 and Nikkei 225
- Commencing 12 months following strike, the product is autocallable every 3 months if all basket members are above 100% of initial strike level
- If the product is called a coupon of 2.5675% 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 17<sup>th</sup> April 2024

*This autocall product features exposure to the Eurozone, the US and Japan. It has a snowball coupon of 10.27% per annum, with quarterly observations, and a European barrier of 70%. The note can be called from the end of the first year. Capital is at risk.*

# NEW USD Triple Index Income Note

- USD, max maturity 6 years, potential return of 8.15% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 3 months a coupon of 2.0375% 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 12 months after strike, 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 30% or more
- A rated issuer, min size of \$10,000, strike date 15th April 2024

*This product is a USD 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 one year following strike. Capital is at risk.*

# NEW GBP Triple Index Income Note

- GBP, max maturity 5 years, potential return of 7.2% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 3 months a coupon of 1.8% 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 15 months after strike, 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 5 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 23 April 2024

*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 fifteen months following strike. Capital is at risk.*

# Contact

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