



Structured Products – 13<sup>th</sup> June 2022

ROCQ CAPITAL

# NEW GBP Triple Index Autocall Note

## Ref: RCQ-GBP-ATC-280627

- GBP, max maturity 5 years, potential return of 13.48% per annum
- Basket based on: NASDAQ 100, iShares China Large Cap ETF and Eurostoxx 50
- Commencing nine months following strike, the product is autocallable every three months if all basket members are above initial strike level
- If the product is called a coupon of 3.37% x number of quarterly periods elapsed is paid
- 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 21st June 2022, issue date 28th June 2022
- Strike levels:

NASDAQ 100	USD TBC
iShares China Large Cap	USD TBC
Eurostoxx 50	EUR TBC

*This autocall product features exposure to the Eurozone, the NASDAQ 100 index and Chinese equities. It has a snowball coupon of 13.48% per annum, with quarterly observations, and a European barrier of 70%. The note can be called from the end of the third quarter. Capital is at risk.*

# NEW GBP Triple Index Income Note

## Ref: RCQ-GBP-PHX-280627

- GBP, max maturity 5 years, potential return of 10% per annum
- Basket based on: NASDAQ 100, iShares China Large Cap ETF and Eurostoxx 50
- Every 3 months a coupon of 2.5% 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 18 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 21st June 2022, issue date 28th June 2022
- Strike levels:

NASDAQ 100	USD TBC
iShares China Large Cap	USD TBC
Eurostoxx 50	EUR TBC

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

# Contact

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