



Structured Products –29th July 2022

ROCQ CAPITAL

NEW USD Triple Index Income Note

Ref: RCQ-USD-PHX-240827

- USD, max maturity 5 years, potential return of 8.1% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 6 months a coupon of 4.05% is paid as long as no basket member has fallen by 20% 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 6 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 17th August 2022, issue date 24th August 2022
- Strike levels:

S&P 500	USD TBC
Nikkei 225	JPY TBC
Eurostoxx 50	EUR TBC

This product is a USD phoenix note. It features three equity market indices, and an 80% coupon barrier and 70% European barrier, and is issued by an A- rated issuer. The first autocall is twelve months following strike. Capital is at risk.

NEW EUR 100% Capital Protected Equity Index Growth Note

Ref: RCQ-EUR-CPN-230827

- EUR, maturity 5 years
- 100% capital protection at maturity, worst of basket of Eurostoxx 50, Nikkei 225 and S&P 500
- 53% participation in the upside performance of the worst performing index over the term of the product
- Monthly averaging in the final year (13 observations)
- A rated issuer, min size of €10,000, strike date 15th August 2022, issue date 22nd August 2022
- Strike levels:

S&P 500	USD TBC
Nikkei 225	JPY TBC
Eurostoxx 50	EUR TBC

This note provides upside to a basket of three indices. 100% of capital is protected at maturity, irrespective of the performance of the basket.

Contact

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