



Structured Products – 12th January 2023

ROCQ CAPITAL

NEW USD Triple Index Income Note

Ref: RCQ-USD-PHX-070229

- USD, max maturity 6 years, potential return of 8.2% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 3 months a coupon of 2.05% 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 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 31st January 2023, issue date 7th February 2023
- 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.

Contact

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