



Structured Products –23rd September 2022

ROCQ CAPITAL

NEW USD Triple Index Income Note

Ref: RCQ-USD-PHX-201027

- USD, max maturity 5 years, potential return of 8.88% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 3 months a coupon of 2.22% 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 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 13th October 2022, issue date 20th October 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 GBP 100% Capital Protected Equity Index Growth Note

Ref: RCQ-GBP-CPN-211027

- GBP, maturity 5 years
- 100% capital protection at maturity, worst of basket of FTSE 100, S&P/ASX 200 and S&P 500
- 150% participation in the upside performance of the worst performing index over the term of the product
- A- rated issuer, min size of £10,000, strike date 14th October 2022, issue date 21st October 2022
- Strike levels:

FTSE 100	GBP TBC
S&P/ASX 200	AUD TBC
S&P 500	USD 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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