



Structured Products – 24th April 2024

ROCQ CAPITAL

# NEW USD Triple Index Income Note

- USD, max maturity 5 years, potential return of 8.25% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 6 months a coupon of 4.125% 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 24 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 10th May 2024

*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 two years following strike. Capital is at risk.*

# NEW GBP Triple Index Income Note

- GBP, max maturity 5 years, potential return of 7.32% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 3 months a coupon of 1.83% 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 24 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 8<sup>th</sup> May 2024

*This product is a GBP 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 two years following strike. Capital is at risk.*

# NEW GBP Triple Index Income Note

- GBP, max maturity 4 years, potential return of 6.1% per annum
- Basket based on: S&P 500, FTSE 100 and Eurostoxx 50
- Every 3 months a coupon of 1.525% 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 4 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 2<sup>nd</sup> May 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 eighteen months following strike. Capital is at risk.*

# Contact

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