



Structured Products –27th April 2022

ROCQ CAPITAL

# NEW USD Triple Index Income Note

## Ref: RCQ-USD-PHX-230528

- USD, max maturity 6 years, potential return of 8.5% per annum
- Basket based on: NASDAQ 100, Nikkei 225 and Eurostoxx 50
- Every 3 months a coupon of 2.125% 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 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
- A1 rated issuer, min size of \$10,000, strike date 16<sup>th</sup> May 2022, issue date 23<sup>th</sup> May 2022
- Strike levels:

NASDAQ 100	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 A1 rated issuer. The first autocall is twelve months following strike. Capital is at risk.*

# NEW USD Triple Index Income Note

## Ref: RCQ-USD-PHX-240528

- USD, max maturity 6 years, potential return of 7.42% per annum
- Basket based on: FTSE 100, S&P 500 and Eurostoxx 50
- Every 6 months a coupon of 3.71% 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 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 6 years the product has not redeemed early and the worst performing basket member has fallen by 35% or more
- A+ rated issuer, min size of \$10,000, strike date 17<sup>th</sup> May 2022, issue date 24<sup>th</sup> May 2022
- Strike levels:

FTSE 100	GBP TBC
S&P 500	USD TBC
Eurostoxx 50	EUR TBC

*This product is a USD phoenix note. It features three equity market indices, and an 85% coupon barrier and 65% 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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