Structured Products – 16th December 2025

ROCQ CAPITAL
Boutique Asset Management

USD Triple Index Income Note

- USD, max maturity 6 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 15% or more from strike. In addition, any “missed” coupons from previous periods will also be paid (memory feature)
- Commencing twelve 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 30% or more
- A+ rated issuer, min size of $10,000, strike date 12th January 2026

This product is a USD 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 twelve months following strike. Capital is at risk.

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GBP Triple Index Income Note

- GBP, max maturity 5 years, potential return of 8% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 6 months a coupon of 4% 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 twelve 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 January 2026

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 twelve months following strike. Capital is at risk.

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USD Triple Index Autocall Note

- USD, max maturity 6 years, potential return of 14.96% per annum
- Basket based on: FTSEMIB, Russell 2000, ASX 200 and Nikkei 225
- Commencing 12 months following strike, the product is auto-callable every 6 months if all basket members are above 100% of initial strike level
- If the product is called a coupon of 7.48% x number of quarterly periods elapsed is paid
- Capital only at risk if after 6 years the product has not redeemed early and the worst performing basket member has fallen by 40% or more
- A+ rated issuer, min size of $10,000, strike date 16th December 2025

This product is a USD autocall note. It features four equity market indices, a snowball coupon of 14.96%pa with quarterly observations and a 60% European barrier. It is issued by an A+ rated issuer. The first autocall is twelve months following strike. Capital is at risk.

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GBP Gold and Silver Issuer Callable Note

- GBP, max maturity 6 years, potential return of 9.5% per annum, 100% capital protection
- Basket based on: SPDR Gold ETF and iShares Silver Trust ETF
- Commencing 6 months following strike, the product is callable by the issuer every 6 months at their discretion
- If the product is called a coupon of 4.75% x number of quarterly periods elapsed is paid
- At maturity, if both basket members are above strike level, the note matures at 157%, otherwise it matures at 100%
- BBB- rated issuer, min size of £10,000, strike date 9th December 2025

This product is a GBP autocall note. It features two ETF's, a snowball coupon of 9.5%pa and 100% capital protection. It is issued by a BBB- rated issuer. The first potential issuer call is six months following strike.

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