



Structured Products – 8th March 2023

ROCQ CAPITAL

NEW USD Triple Index Income Note

Ref: RCQ-USD-PHX-280329

- USD, max maturity 6 years, potential return of 8.2% per annum
- Basket based on: NASDAQ 100, Nikkei 225 and Eurostoxx 50
- Every 3 months a coupon of 2.05% is paid as long as no basket member has fallen by 25% 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 20th March 2023, issue date 27th March 2023
- 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 75% 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 Triple Index Income Note

Ref: RCQ-GBP-PHX-060429

- GBP, max maturity 6 years, potential return of 7.44% per annum
- Basket based on: NASDAQ 100, Nikkei 225 and FTSE 100
- Every 3 months a coupon of 1.86% 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 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 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 28th March 2023, issue date 11th April 2023
- Strike levels:

NASDAQ 100	USD TBC
Nikkei 225	JPY TBC
FTSE 100	GBP TBC

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 eighteen months following strike. Capital is at risk.

Contact

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