



Structured Products – 15th November 2022

ROCQ CAPITAL

NEW USD Triple Index Income Note

Ref: RCQ-USD-PHX-081228

- USD, max maturity 6 years, potential return of 9.4% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 3 months a coupon of 2.35% 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
- A rated issuer, min size of \$10,000, strike date 1st December 2022, issue date 8th December 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.

Contact

For further information, including fact-sheets, please contact Jamie Gregson

Jamie Gregson

j.gregson@rocqcapital.com

Tel: +44 1481 716336

Mob: +44 7781 164408

Rocq Capital Securities Limited

2nd Floor Suite

1 Le Truchot

St. Peter Port

Guernsey GY1 1WD

www.rocqcapital.com

Disclaimer

This presentation has been prepared by Rocq Capital Securities Limited, a company incorporated in Guernsey (registered number 30541). Rocq Capital Securities Limited is regulated by the Guernsey Financial Services Commission.

The material contained herein is intended only for Professional Investors as defined by the United Kingdom Financial Services and Markets Act 2000; it is not intended for and must not be distributed to Private Customers as defined therein. The instruments referred to in this report may not be eligible for sale in certain jurisdictions and this document may only be distributed to those persons who may receive it without breaching applicable legal or regulatory requirements.

This presentation is not an offer or solicitation to buy, sell or subscribe for any securities and has no regard to the specific investment objectives or particular requirements of any recipient. The information contained in this report has been compiled from sources that are believed to be reliable, but no guarantees are given as to its accuracy or completeness. Past performance is not necessarily indicative of future results. All opinions and estimates expressed in this report are (unless otherwise indicated) entirely those of Rocq Capital Securities Limited at the time of this presentation and are subject to change without notice. Neither Rocq Capital Securities Limited nor any other member of the Rocq Capital group accepts any liability for any loss arising from any use of this presentation or its contents. Each recipient is solely responsible for making an independent investigation of all of the risks associated with any investments covered by this report.

The information contained herein is confidential. Any reproduction of this presentation, in whole or in part, is prohibited.