



Structured Products – 25th September 2023

ROCQ CAPITAL

NEW USD Triple Index Autocall Note

Ref: RCQ-USD-ATC-221029

- USD, max maturity 6 years, potential return of 13.1% per annum
- Basket based on: Eurostoxx 50, S&P 500 and Nikkei 225
- Commencing 12 months following strike, the product is autocallable every 3 months if all basket members are above 100% of initial strike level
- If the product is called a coupon of $3.275\% \times \text{number of quarterly periods elapsed}$ 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 30% or more
- A rated issuer, min size of \$10,000, strike date 13th October 2023
- Strike levels:

Eurostoxx 50	EUR TBC
S&P 500	USD TBC
Nikkei 225	JPY TBC

This autocall product features exposure to the Eurozone, the US and Japan. It has a snowball coupon of 13.1% per annum, with quarterly observations, and a European barrier of 70%. The note can be called from the end of the first year. Capital is at risk.

NEW GBP Triple Index Income Note

Ref: RCQ-GBP-PHX-171029

- GBP, max maturity 6 years, potential return of 7.812% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 6 months a coupon of 3.906% 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 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 10th October 2023
- Strike levels:

S&P 500	USD TBC
Nikkei 225	JPY TBC
Eurostoxx 50	EUR 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 twelve months following strike. Capital is at risk.

NEW USD Triple Index Income Note

Ref: RCQ-USD-PHX-181029

- USD, max maturity 6 years, potential return of 7.83% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 6 months a coupon of 3.915% 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 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 11th October 2023
- 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

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