



Structured Products – 10th February 2023

ROCQ CAPITAL

NEW EUR Triple Index Autocall Note

Ref: RCQ-EUR-ATC-260229

- EUR, max maturity 6 years, potential return of 12.48% per annum
- Basket based on: Hang Seng, Eurostoxx 50 and Nikkei 225
- The product is autocallable every month (commencing six months after strike) if all basket members are above 102% of initial strike level
- If the product is called a coupon of 1.04% x number of monthly 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 17th February 2023, issue date 24th February 2023
- Strike levels:

Hang Seng	HKD TBC
Eurostoxx 50	EUR TBC
Nikkei 225	JPY TBC

This autocall product features exposure to three indices. It has a snowball coupon of 12.48% per annum, with monthly observations and a 102% autocall trigger. Capital is at risk.

NEW USD Triple Index Income Note

Ref: RCQ-USD-PHX-050329

- USD, max maturity 6 years, potential return of 8.32% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 3 months a coupon of 2.08% 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 24th February 2023, issue date 3rd March 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 eighteen months following strike. Capital is at risk.

NEW GBP Equity Linked Fixed Income Note

Ref: RCQ-GBP-FCN-290824

- GBP, max maturity 18 months, potential return of 7.2088% per annum
- Basket based on: Nike, JP Morgan Chase and McDonald's
- Every 3 months a coupon of 1.8022% is paid
- 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 18 months the product has not redeemed early and the worst performing basket member has fallen by 36% or more
- A rated issuer, min size of £10,000, strike date 22nd February 2023, issue date 1st March 2023
- Strike levels:

Nike, Inc	USD TBC
JP Morgan Chase & Co	USD TBC
McDonald's Corp	USD TBC

This product is a GBP fixed income note. It features three "blue chip" equities, a 64% 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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