

# Indicative Performance Figures & Maturity Dates

## March 2020

### Cantor Fitzgerald Capital Protected Products

Cantor Fitzgerald Capital Protected Products	Underlying Asset (Ticker)	Indicative Initial Strike	Indicative Current Level	Indicative Underlying Asset Performance	Option A Participation Rate	Option B Participation Rate	Option A Indicative Performance	Option B Indicative Performance
EUROSTOXX 50 DOUBLE GROWTH NOTE*	SX5E	2986.73	3338.83	11.79%	200%		23.58%	N/a
US \$ Dividend Aristocrats Bond III	SPXD8UE	2255.84	2203.00	-2.34%	100%	220%	0.00%	0.00%
US \$ Dividend Aristocrats Bond IV	SPXD8UE	2206.04	2203.00	-0.14%	80%	200%	0.00%	0.00%
US \$ Dividend Aristocrats Bond V	SPXD8UE	2336.40	2203.00	-5.71%	50%	170%	0.00%	0.00%
US \$ Dividend Aristocrats Bond VI	SPXD8UE	2357.33	2203.00	-6.55%	50%	140%	0.00%	0.00%
PROTECTED ABSOLUTE RETURN STRATEGIES*	SLGLARA	12.05	11.71	-2.82%				
	CARMPAT	615.33	623.73	1.37%				
	ETAKTVE	128.74	140.01	8.75%				
			<b>Weighted Basket</b>	2.43%	120%		2.92%	N/a
GLOBAL REAL RETURN NOTE*	BNGRRAE	1.27	1.34	5.00%	150%		7.50%	N/a
PROTECTED MOMENTUM BOND*	MSQTDFAA	1.46	1.48	1.25%	200%		2.50%	N/a
PROTECTED MOMENTUM BOND II*	MSQTDFAA	1.46	1.48	1.17%	200%		2.35%	N/a
PROTECTED MOMENTUM BOND III*	MSQTDFAA	1.52	1.48	-2.30%	200%		0.00%	N/a
PROTECTED BEST SELECT BOND*	SGMDBSFE	155.51	152.90	-1.68%	200%		0.00%	N/a
PROTECTED BEST SELECT BOND II*	SGMDBSFE	152.86	152.90	0.03%	200%		0.06%	N/a
PROTECTED BEST SELECT BOND III*	SGMDBSFE	151.87	152.90	0.68%	200%		1.36%	N/a
PROTECTED BEST SELECT BOND IV*	SGMDBSFE	148.10	152.90	3.24%	200%		6.48%	N/a
PROTECTED BEST SELECT BOND V*	SGMDBSFE	143.95	152.90	6.22%	200%		12.44%	N/a
PROTECTED BEST SELECT BOND 6*	SGMDBSFE	148.01	152.90	3.31%	200%		6.61%	N/a
PROTECTED BEST SELECT BOND 7*	SGMDBSFE	149.98	152.90	1.94%	200%		3.89%	N/a
PROTECTED BEST SELECT BOND 8*	SGMDBSFE	147.95	152.90	3.35%	200%		6.69%	N/a
PROTECTED BEST SELECT BOND 9*	SGMDBSFE	150.42	152.90	1.65%	180%		2.97%	N/a
PROTECTED STAR PERFORMERS BOND*	BNPIAFST	130.53	137.70	5.49%	180%		9.89%	N/a
PROTECTED STAR PERFORMERS BOND II*	BNPIAFST	130.91	137.70	5.19%	170%		8.82%	N/a
PROTECTED STAR PERFORMERS BOND III*	BNPIAFST	133.58	137.70	3.08%	170%		5.24%	N/a
PROTECTED STAR PERFORMERS BOND IV*	BNPIA2MT	166.28	168.56	1.37%	200%		2.74%	N/a
PROTECTED STAR PERFORMERS BOND V*	BNPIA2MT	165.75	168.56	1.70%	200%		3.40%	N/a
PROTECTED STAR PERFORMERS BOND VI*	BNPIA2MT	166.02	168.56	1.53%	200%		3.06%	N/a
PROTECTED STAR PERFORMERS BOND 7*	BNPIA2MT	168.56	168.56	0.00%	200%		0.00%	N/a
PROTECTED STAR PERFORMERS BOND 8*	BNPIA2MT	168.78	168.56	-0.13%	200%		0.00%	N/a
PROTECTED STAR PERFORMERS BOND 9*	BNPIA2MT	168.28	168.56	0.16%	200%		0.33%	N/a

### Strike and Maturity Dates for Cantor Fitzgerald Bonds:

Bond	Strike Date	Maturity Date
Protected Absolute Return Strategies	24/03/16	31/03/21
US \$ Dividend Aristocrats Bond III	26/03/18	06/03/23
US \$ Dividend Aristocrats Bond IV	31/05/19	08/05/23
US \$ Dividend Aristocrats Bond V	26/07/19	03/05/23
US \$ Dividend Aristocrats Bond VI	22/11/19	29/10/24
EuroSTOXX 50 Double Growth Note	24/03/16	09/04/21
Global Real Return Note	29/04/16	12/07/21
Protected Momentum Bond	27/09/19	27/09/24
Protected Momentum Bond II	22/11/19	06/12/24
Protected Momentum Bond III	24/04/20	31/01/25
Protected Best Select Bond	15/06/18	22/06/23
Protected Best Select Bond II	14/08/18	21/08/23
Protected Best Select Bond III	26/09/18	03/10/23
Protected Best Select Bond IV	02/11/18	09/11/23
Protected Best Select Bond V	21/12/18	02/01/24
Protected Best Select Bond 6	27/02/19	05/03/24
Protected Best Select Bond 7	23/04/19	30/04/24
Protected Best Select Bond 8	14/06/19	21/06/24
Protected Best Select Bond 9	16/08/19	23/08/24
Protected Star Performers Bond	27/09/16	30/09/22
Protected Star Performers Bond II	16/12/16	21/12/22
Protected Star Performers Bond III	16/03/17	22/03/22
Protected Star Performers Bond IV	24/05/17	30/05/22
Protected Star Performers Bond V	26/07/17	02/08/22
Protected Star Performers Bond VI	20/09/17	27/09/22
Protected Star Performers Bond 7	24/11/17	01/12/22
Protected Star Performers Bond 8	21/12/17	28/12/22
Protected Star Performers Bond 9	09/03/18	16/03/23

Source for all tables above: Bloomberg.

## Cantor Fitzgerald Kick Out Notes

Cantor Fitzgerald Bond Issue	Underlying Asset (Ticker)	Indicative Initial Strike	Indicative Current Level	Indicative Underlying Asset Performance	Next Potential Coupon	Indicative Performance
<b>REAL ESTATE KICKOUT NOTE*</b>	SPG	190.52	125.92	-33.91%	90%	0%
	URW	233.60	106.10	-54.58%		
	DLR	74.80	125.44	67.70%		
	WELL	65.25	74.31	13.89%		
<b>BRAND LEADERS KICKOUT BOND*</b>	BAS	79.09	53.06	-32.91%	13.5%	0%
	RYA	13.49	11.65	-13.61%		
	SAMSUNG	44800	55000	22.77%		
	FP	53.21	39.10	-26.52%		
<b>BRAND LEADERS KICKOUT BOND II*</b>	ML	89.60	95.68	6.79%	13.5%	0.0%
	RYA	12.59	11.65	-7.47%		
	SAMSUNG	43800	55000	25.57%		
	RDSA NA	27.79	19.18	-30.97%		
<b>BRAND LEADERS KICKOUT BOND III*</b>	CRH	22.38	31.11	39.01%	11.0%	0%
	ML	84.50	95.68	13.23%		
	FP	46.05	39.10	-15.08%		
	BAS	60.72	53.06	-12.62%		
<b>EURO BLUE CHIP KICKOUT BOND III*</b>	ITX	31.50	27.91	-11.40%	30.0%	0.0%
	BN	62.79	63.10	0.49%		
	ADS	183.05	246.60	34.72%		
	CRH	32.82	31.11	-5.21%		
<b>EURO BLUE CHIP KICKOUT BOND IV*</b>	BMW	86.69	58.00	-33.09%	27.0%	0%
	FP	48.70	39.10	-19.71%		
	ADS	177.25	246.60	39.13%		
	CRH	33.56	31.11	-7.30%		
<b>EURO BLUE CHIP KICKOUT BOND V*</b>	ADS	199.95	246.60	23.33%	22.5%	0%
	ABI	102.15	52.00	-49.09%		
	BAYN	107.00	65.12	-39.14%		
	FP	43.92	39.10	-10.97%		
<b>OIL &amp; GAS KICK OUT IV</b>	RDSA	26.98	19.18	-28.91%	10%	0%
	FP	50.33	39.10	-22.31%		
	BP/	5.34	4.11	-23.03%		
	XOM	79.01	62.12	-21.38%		
<b>OIL &amp; GAS KICK OUT V</b>	RDSA	28.98	19.18	-33.82%	10%	0%
	FP	49.12	39.10	-20.39%		
	BP/	5.56	4.11	-26.06%		
	XOM	77.69	53.04	-31.73%		
<b>IRISH KICK OUT 1</b>	CRH	27.17	31.11	14.50%	10.5%	0.0%
	SKG	25.10	29.76	18.57%		
	BIRG	5.32	3.28	-38.29%		
	RYA	11.41	11.65	2.15%		
<b>IRISH KICK OUT 2</b>	CRH	28.72	31.11	8.32%	10.5%	10.5%
	SKG	24.89	29.76	19.57%		
	KSP	44.72	58.50	30.81%		
	RYA	10.81	11.65	7.82%		
<b>IRISH KICK OUT 3</b>	CRH	29.47	31.11	5.56%	10.5%	0.0%
	SKG	28.14	29.76	5.76%		
	BIRG	4.35	3.28	-24.53%		
	RYA	9.98	11.65	16.71%		
<b>IRISH BULL &amp; BEAR KICK OUT</b>	CRH	31.03	31.11	0.26%	9.0%	9.0%
	SKG	27.16	29.76	9.57%		
	BIRG	3.65	3.28	-10.19%		
	RYA	10.00	11.65	16.50%		
<b>GOLD KICK OUT BOND</b>	NEM	38.74	46.82	20.86%	10%	0.0%
	GOLD	16.89	19.85	17.53%		
	AU	18.93	18.45	-2.54%		
	KL	42.01	32.69	-22.19%		
<b>EURO FINANCIALS KICKOUT BOND*</b>	BNP	68.40	43.46	-36.47%	20%	0.0%
	GLE	48.91	25.02	-48.84%		
	INGA	15.72	8.43	-46.38%		
	SAN	5.77	3.255	-43.63%		
<b>EURO FINANCIALS KICKOUT BOND II*</b>	BNP	62.85	43.46	-30.86%	15%	0.0%
	GLE	41.96	25.02	-40.37%		
	INGA	15.00	8.43	-43.79%		
	SAN	5.503	3.255	-40.85%		

Cantor Fitzgerald Bond Issue	Underlying Asset (Ticker)	Indicative Initial Strike	Indicative Current Level	Indicative Underlying Asset Performance		Indicative Performance
<b>EURO FINANCIALS KICKOUT BOND III*</b>	BNP	65.10	43.46	-33.25%	<b>Next Potential Coupon</b>	15%
	GLE	46.68	25.02	-46.40%		
	INGA	14.72	8.43	-42.74%		
	SAN	5.66	3.255	-42.53%		<b>0.0%</b>
<b>EURO FINANCIALS KICKOUT BOND IV*</b>	BNP	63.21	43.46	-31.25%	<b>Next Potential Coupon</b>	15%
	GLE	45.60	25.02	-45.13%		
	INGA	14.26	8.43	-40.87%		
	SAN	5.51	3.255	-40.90%		<b>0.0%</b>
<b>4.5% Fixed Income Bond</b>	SKG	25.53	29.760	16.57%	<b>Next Potential Coupon</b>	4.5%
	RIO	4518.50	3720.100	-17.67%		

### Strike and Maturity Dates for Cantor Fitzgerald Kick Out Notes:

Bond	Strike Date	Next Kick Out Observation Date	Maturity Date
Real Estate Kick Out Note	18/12/15	18/06/20	05/01/21
Brand Leaders Kickout Bond	21/08/18	21/02/20	21/08/23
Brand Leaders Kickout Bond II	05/11/18	05/05/20	13/11/23
Brand Leaders Kickout Bond III	21/12/18	23/12/19	02/01/24
Euro Bluechip Kickout Bond III	16/03/17	16/03/20	30/03/22
Euro Bluechip Kickout Bond IV	16/05/17	18/05/20	16/05/22
Euro Bluechip Kickout Bond V	04/08/17	04/02/20	18/08/22
Oil & Gas Kick Out IV	08/03/19	08/03/20	15/03/24
Oil & Gas Kick Out V	21/06/19	22/06/20	26/06/24
Irish Kick Out 1	25/03/19	25/03/20	03/04/24
Irish Kick Out 2	17/05/19	18/05/20	24/05/24
Irish Kick Out 3	19/07/19	20/07/20	19/07/24
Irish Bull & Bear Kick Out	20/09/19	21/09/20	27/09/24
Euro Financials Kickout Bond	06/10/17	07/04/20	20/10/22
Euro Financials Kickout Bond II	01/12/17	03/05/20	15/12/22
Euro Financials Kickout Bond III	22/02/18	22/02/20	08/03/23
Euro Financials Kickout Bond IV	20/04/18	20/04/20	27/04/23
4.5% Fixed Income Bond	07/06/19	15/06/20	14/06/23

Source for all tables above: Bloomberg.

All figures are indicative of underlying performance after participation only and represent the potential indicative return of the underlying strategy only, had the investments matured using the latest available on 2nd March 2020. Indicative performance figures may need to be added to the relevant capital protected amount, if any, which may be less than 100% of the funds originally invested. All performance figures are indicative only and may include the impact of averaging over the final averaging period if any.

\*Indicative performance figures may also include a performance related bonus (if applicable). However final payment of this bonus will depend on the underlying performance at next annual observation date or maturity. Please consult the Terms and Conditions in the relevant product brochure for further information.

\*\*The above indicative returns reflect the averaging of available prices within the applicable final averaging period.

**WARNING: Investments may fall as well as rise in value. Past performance is not a reliable guide to future performance.**

Please note that while your capital protected amount is secure on maturity, any indicative returns, including those figures quoted above are not secure (other than any minimum interest return on maturity, if applicable). You may only receive your capital protected amount back. These are not encashment values. The performance above is solely an indicative illustration of the current performance of the underlying assets tracked after participation, gross of tax, and are NOT ENCASHMENT VALUES. If early encashment is possible, the value may be considerably lower than the original investment amount. Please consult the Terms and Conditions in the relevant product brochure for further information.

These figures are estimates only. They are not a reliable guide to the future performance.