

INDICATIVE PERFORMANCE FIGURES & MATURITY DATES

SEPTEMBER 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	3260.59	9.17%	200%		18.34%	N/a
US \$ Dividend Aristocrats Bond III	SPXD8UE	2255.84	2262.05	0.28%	100%	220%	0.28%	0.61%
US \$ Dividend Aristocrats Bond IV	SPXD8UE	2206.04	2262.05	2.54%	80%	200%	2.03%	5.08%
US \$ Dividend Aristocrats Bond V	SPXD8UE	2336.40	2262.05	-3.18%	50%	170%	0.00%	0.00%
US \$ Dividend Aristocrats Bond VI	SPXD8UE	2357.33	2262.05	-4.04%	50%	140%	0.00%	0.00%
US \$ Dividend Aristocrats Bond VII	SPXD8UE	2394.64	2262.05	-5.54%	50%	140%	0.00%	0.00%
PROTECTED ABSOLUTE RETURN STRATEGIES*	SLGLARA	12.05	12.03	-0.21%				
	CARMPAT	615.33	681.68	10.78%				
	ETAKTVE	128.74	136.59	6.10%				
			Weighted Basket	5.56%	120%		6.67%	N/a
GLOBAL REAL RETURN NOTE*	BNGRRAE	1.27	1.39	9.25%	150%		13.88%	N/a
PROTECTED MOMENTUM BOND*	MSQTDFAA	1.46	1.42	-2.60%	200%		0.00%	N/a
PROTECTED MOMENTUM BOND II*	MSQTDFAA	1.46	1.42	-2.67%	200%		0.00%	N/a
PROTECTED MOMENTUM BOND III*	MSQTDFAA	1.52	1.42	-6.01%	200%		0.00%	N/a
PROTECTED MOMENTUM BOND IV*	MSQTDFAA	1.34	1.42	6.51%	200%		13.02%	N/a
PROTECTED MOMENTUM BOND V*	MSQTDFAA	1.38	1.42	3.40%	250%		8.51%	N/a
PROTECTED MOMENTUM BOND VI*	MSQTDFAA	1.39	1.42	2.33%	250%		5.84%	N/a
PROTECTED BEST SELECT BOND*	SGMDBSFE	155.51	145.50	-6.44%	200%		0.00%	N/a
PROTECTED BEST SELECT BOND II*	SGMDBSFE	152.86	145.50	-4.81%	200%		0.00%	N/a
PROTECTED BEST SELECT BOND III*	SGMDBSFE	151.87	145.50	-4.19%	200%		0.00%	N/a
PROTECTED BEST SELECT BOND IV*	SGMDBSFE	148.10	145.50	-1.76%	200%		0.00%	N/a
PROTECTED BEST SELECT BOND V*	SGMDBSFE	143.95	145.50	1.08%	200%		2.16%	N/a
PROTECTED BEST SELECT BOND 6*	SGMDBSFE	148.01	145.50	-1.69%	200%		0.00%	N/a
PROTECTED BEST SELECT BOND 7*	SGMDBSFE	149.98	145.50	-2.99%	200%		0.00%	N/a
PROTECTED BEST SELECT BOND 8*	SGMDBSFE	147.95	145.50	-1.65%	200%		0.00%	N/a
PROTECTED BEST SELECT BOND 9*	SGMDBSFE	150.42	145.50	-3.27%	180%		0.00%	N/a
PROTECTED STAR PERFORMERS BOND*	BNPIAFST	130.53	136.96	4.93%	180%		8.87%	N/a
PROTECTED STAR PERFORMERS BOND II*	BNPIAFST	130.91	136.96	4.62%	170%		7.85%	N/a
PROTECTED STAR PERFORMERS BOND III*	BNPIAFST	133.58	136.96	2.53%	170%		4.30%	N/a
PROTECTED STAR PERFORMERS BOND IV*	BNPIA2MT	166.28	170.24	2.38%	200%		4.75%	N/a
PROTECTED STAR PERFORMERS BOND V*	BNPIA2MT	165.75	169.52	2.28%	200%		4.55%	N/a
PROTECTED STAR PERFORMERS BOND VI*	BNPIA2MT	166.02	169.52	2.11%	200%		4.22%	N/a
PROTECTED STAR PERFORMERS BOND 7*	BNPIA2MT	168.56	169.52	0.57%	200%		1.14%	N/a
PROTECTED STAR PERFORMERS BOND 8*	BNPIA2MT	168.78	169.52	0.44%	200%		0.88%	N/a
PROTECTED STAR PERFORMERS BOND 9*	BNPIA2MT	168.28	169.52	0.73%	200%		1.47%	N/a

Strike and Maturity Dates for Cantor Fitzgerald Bonds:

Bond	Strike Date	Maturity Date
Protected Absolute Return Strategies	24/03/2016	31/03/2021
US \$ Dividend Aristocrats Bond III	26/03/2018	06/03/2023
US \$ Dividend Aristocrats Bond IV	31/05/2019	08/05/2023
US \$ Dividend Aristocrats Bond V	26/07/2019	03/05/2023
US \$ Dividend Aristocrats Bond VI	22/11/2019	29/10/2024
US \$ Dividend Aristocrats Bond VII	21/02/2020	28/01/2025
EuroSTOXX 50 Double Growth Note	24/03/2016	09/04/2021
Global Real Return Note	29/04/2016	12/07/2021
Protected Momentum Bond	27/09/2019	27/09/2024
Protected Momentum Bond II	22/11/2019	06/12/2024
Protected Momentum Bond III	24/01/2020	31/01/2025
Protected Momentum Bond IV	24/04/2020	31/03/2025
Protected Momentum Bond V	22/05/2020	29/05/2025
Protected Momentum Bond 6	24/07/2020	31/07/2025
Protected Best Select Bond	15/06/2018	22/06/2023
Protected Best Select Bond II	14/08/2018	21/08/2023
Protected Best Select Bond III	26/09/2018	03/10/2023
Protected Best Select Bond IV	02/11/2018	09/11/2023
Protected Best Select Bond V	21/12/2018	02/01/2024
Protected Best Select Bond 6	27/02/2019	05/03/2024
Protected Best Select Bond 7	23/04/2019	30/04/2024
Protected Best Select Bond 8	14/06/2019	21/06/2024
Protected Best Select Bond 9	16/08/2019	23/08/2024
Protected Star Performers Bond	27/09/2016	30/09/2022
Protected Star Performers Bond II	16/12/2016	21/12/2022
Protected Star Performers Bond III	16/03/2017	22/03/2022
Protected Star Performers Bond IV	24/05/2017	30/05/2022
Protected Star Performers Bond V	26/07/2017	02/08/2022
Protected Star Performers Bond VI	20/09/2017	27/09/2022
Protected Star Performers Bond 7	24/11/2017	01/12/2022
Protected Star Performers Bond 8	21/12/2017	28/12/2022
Protected Star Performers Bond 9	09/03/2018	16/03/2023

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		Indicative Performance
ECOMMERCE KICK OUT BOND	AMZN	1949.72	3294.62	68.98%	Next Potential Coupon	10%
	SKG	25.72	30.46	18.43%		
	FDX	121.26	226.12	86.48%		
	PYPL	95.75	191.84	100.36%		
ECOMMERCE KICK OUT BOND II*	AMZN	2764.41	3450.96	24.84%	Next Potential Coupon	10%
	SKG	29.32	30.46	3.89%		
	FDX	139.07	155.65	11.92%		
	PYPL	172.79	191.84	11.02%		
REAL ESTATE KICKOUT NOTE*	SPG	190.52	70.24	-63.13%	Next Potential Coupon	100%
	URW	233.60	38.67	-83.45%		
	DLR	74.80	145.18	94.09%		
	WELL	65.25	61.12	-6.33%		
BRAND LEADERS KICKOUT BOND*	BAS	79.09	52.74	-33.32%	Next Potential Coupon	13.5%
	RYA	13.49	11.96	-11.31%		
	SAMSUNG	44800	56500	26.12%		
	FP	53.21	33.00	-37.98%		
EURO BLUE CHIP KICKOUT BOND III*	ITX	31.50	23.05	-26.83%	Next Potential Coupon	30.0%
	BN	62.79	56.12	-10.62%		
	ADS	183.05	265.10	44.82%		
	CRH	32.82	31.00	-5.55%		
EURO BLUE CHIP KICKOUT BOND IV*	BMW	86.69	60.60	-30.10%	Next Potential Coupon	27.0%
	FP	48.70	33.10	-32.03%		
	ADS	177.25	264.90	49.45%		
	CRH	33.56	30.54	-9.00%		
EURO BLUE CHIP KICKOUT BOND V*	ADS	199.95	254.60	27.33%	Next Potential Coupon	22.5%
	ABI	102.15	49.24	-51.80%		
	BAYN	107.00	54.43	-49.13%		
	FP	43.92	33.10	-24.64%		
OIL & GAS KICK OUT IV	RDSA	26.98	12.17	-54.89%	Next Potential Coupon	15%
	FP	50.33	33.10	-34.23%		
	BP/	5.34	2.58	-51.81%		
	XOM	79.01	39.08	-50.54%		
OIL & GAS KICK OUT V	RDSA	28.98	12.17	-58.01%	Next Potential Coupon	14.25%
	FP	49.12	33.10	-32.61%		
	BP/	5.56	2.58	-53.70%		
	XOM	77.69	39.08	-49.70%		
OIL & GAS KICK OUT VI	RDSA	24.89	12.17	-51.10%	Next Potential Coupon	9.5%
	FP	43.24	33.10	-23.44%		
	BP/	4.90	2.58	-47.47%		
	XOM	68.30	39.08	-42.78%		
IRISH KICK OUT 1	CRH	27.17	30.54	12.40%	Next Potential Coupon	10.5%
	SKG	25.10	30.46	21.35%		
	BIRG	5.32	1.89	-64.44%		
	RYA	11.41	11.96	4.87%		
IRISH KICK OUT 3	CRH	29.47	30.54	3.63%	Next Potential Coupon	9.0%
	SKG	28.14	30.46	8.24%		
	BIRG	4.35	1.99	-54.21%		
	RYA	9.98	11.96	19.82%		
IRISH BULL & BEAR KICK OUT	CRH	31.03	30.54	-1.58%	Next Potential Coupon	9.0%
	SKG	27.16	30.46	12.15%		
	BIRG	3.65	1.99	-45.51%		
	RYA	10.00	11.96	19.60%		
GOLD KICK OUT BOND	NEM	38.74	65.35	68.69%	Next Potential Coupon	10%
	GOLD	16.89	29.05	72.00%		
	AU	18.93	29.05	53.46%		
	KL	42.01	51.68	23.02%		
GOLD KICK OUT BOND III	NEM	44.63	67.28	50.75%	Next Potential Coupon	10%
	GOLD	19.04	29.65	55.72%		
	AU	17.45	29.51	69.11%		
	KL	32.08	51.68	61.10%		
EURO FINANCIALS KICKOUT BOND*	BNP	68.40	37.49	-45.19%	Next Potential Coupon	20%
	GLE	48.91	13.67	-72.05%		
	INGA	15.72	6.95	-55.79%		
	SAN	5.77	1.91	-66.92%		
EURO FINANCIALS KICKOUT BOND II*	BNP	62.85	36.57	-41.82%	Next Potential Coupon	25%
	GLE	41.96	13.58	-67.63%		
	INGA	15.00	6.80	-54.62%		
	SAN	5.503	1.86	-66.15%		

INDICATIVE PERFORMANCE FIGURES & MATURITY DATES

SEPTEMBER 2020 continued

Cantor Fitzgerald Bond Issue	Underlying Asset (Ticker)	Indicative Initial Strike	Indicative Current Level	Indicative Underlying Asset Performance	Next Potential Coupon	Indicative Performance
EURO FINANCIALS KICKOUT BOND III*	BNP	65.10	36.57	-43.83%	30%	
	GLE	46.68	13.58	-70.90%		
	INGA	14.72	6.80	-53.78%		
	SAN	5.66	1.86	-67.11%		
EURO FINANCIALS KICKOUT BOND IV*	BNP	63.21	36.57	-42.15%	25%	
	GLE	45.60	13.58	-70.21%		
	INGA	14.26	6.80	-52.27%		
	SAN	5.51	1.86	-66.18%		
4.5% Fixed Income Bond	SKG	25.53	30.460	16.26%	4.5%	
	RIO	4518.50	4575.000	0.68%		

Strike and Maturity Dates for Cantor Fitzgerald Kick Out Notes:

Bond	Strike Date	Next Kick Out Observation Date	Maturity Date
E-Commerce Kick Out Bond	31/03/2020	01/03/2021	14/04/2025
E-Commerce Kick Out Bond II	23/06/2020	23/06/2021	07/07/2025
Real Estate Kick Out Note	18/12/2015	18/12/2020	05/01/2021
Brand Leaders Kickout Bond	21/08/2018	21/02/2021	21/08/2023
Euro Bluechip Kickout Bond III	16/03/2017	16/09/2020	30/03/2022
Euro Bluechip Kickout Bond IV	16/05/2017	18/11/2020	16/05/2022
Euro Bluechip Kickout Bond V	04/08/2017	04/08/2020	18/08/2022
Oil & Gas Kick Out IV	08/03/2019	08/09/2020	15/03/2024
Oil & Gas Kick Out V	21/06/2019	22/12/2020	26/06/2024
Irish Kick Out 1	25/03/2019	25/09/2020	03/04/2024
Irish Kick Out 3	19/07/2019	20/01/2021	19/07/2024
Irish Bull & Bear Kick Out	20/09/2019	21/09/2020	27/09/2024
Gold Kick Out Bond 1	02/12/2019	02/12/2020	09/12/2024
Gold Kick Out Bond 3	28/02/2020	28/02/2021	07/03/2025
Euro Financials Kickout Bond	06/10/2017	06/10/2020	20/10/2022
Euro Financials Kickout Bond II	01/12/2017	02/11/2020	15/12/2022
Euro Financials Kickout Bond III	22/02/2018	22/02/2021	08/03/2023
Euro Financials Kickout Bond IV	20/04/2018	20/10/2020	27/04/2023
4.5% Fixed Income Bond	07/06/2019	07/12/2020	14/06/2023

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 4th September 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.