Cantor Fitzgerald Alternative Investment Fund

FACTSHEET | 30th September 2026



THIS IS A MARKETING COMMUNICATION

Fund Objective

The Cantor Fitzgerald Alternative Investment Fund was launched in August 2007*. It is a process-driven absolute return fund. The fund may hold cash from time to time in order to protect capital. The fund does not reference a benchmark, instead it targets a return in excess of 7% per annum for the investor, not withstanding how equity markets perform.

Fund Managers

Phil Byrne
Conor McDermott
Pearse MacManus
Diarmaid Colreavy

Fund Type
Absolute Return

Volatility*
18.1%

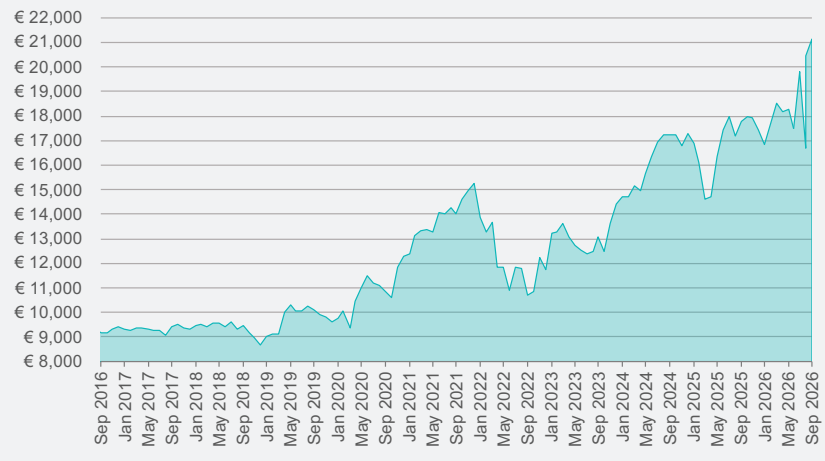
Bid/Offer Spread
None

Launch date
15.08.2007

Base Currency
EUR

Liquidity
Daily

Growth Of €10,000 Over The Last 10 Years



WARNING: Past performance is not a reliable guide to future performance.

WARNING: The value of your investment may go down as well as up.

The Alternative Investment Fund Manager is FundRock Management Company (Ireland) Limited. FundRock Management Company (Ireland) Limited is authorised in Ireland and regulated by Central Bank of Ireland. Cantor Fitzgerald Ireland Ltd (trading as Cantor Fitzgerald Asset Management) is regulated by the Central Bank of Ireland and is a Member Firm of Euronext Dublin and The London Stock Exchange.

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Performance Update at 30.09.2026

ALTERNATIVE INVESTMENT FUND*		FUND TARGET	
1 MONTH	3.3%	1 MONTH	0.6%
YTD	13.7%	YTD	5.2%
1 YEAR	11.6%	1 YEAR	7.0%
3 YEARS P.A.	14.2%	3 YEARS P.A.	7.0%
5 YEARS P.A.	6.8%	5 YEARS P.A.	7.0%
10 YEARS P.A	6.8%	10 YEARS P.A	7.0%
INCEPTION P.A.	9.7%	INCEPTION P.A.	7.0%

Source: Money Mate 30.09.2026. Source: Cantor Fitzgerald Asset Management 30.09.2026. Performance Figures are quoted gross of Management Fees. Management fees are detailed in the relevant share class addendum. There is a performance incentive linked directly to the success of the fund. Cantor Fitzgerald Asset management will share 20% of the excess return over 7% p.a. Fund performance is quoted net of the performance fee.

Annual Returns

2015	16.7%
2016	-7.7%
2017	-0.9%
2018	-6.8%
2019	0.5%
2020	28.2%
2021	23.9%
2022	-22.9%
2023	22.7%
2024	17.7%
2025	0.9%

Source: Cantor Fitzgerald Asset Management

ESMA Risk Rating



Source: Cantor Fitzgerald Asset Management

*'Volatility' on a risk scale of 1 to 7, with level 1 being generally low risk and level 7 being generally high risk. The volatility is measured from past returns over a period of five years using weekly and monthly data where applicable. Prior to making an investment decision, you should talk to your financial advisor or broker in relation to the risk profile most suitable for you.

Please refer to our website link: https://cantorfitzgerald.ie/wp-content/uploads/2019/08/policy-research-third-party-1.pdf for our policy regarding the provision of research by third parties. In relation to Cantor Fitzgerald Investment Trust - KIDs - additional information is available on request from Cantor Fitzgerald Asset Management - please contact 633 3800 or e-mail CFAMEinfo@cantor.com. Further details are available on request from Cantor Fitzgerald Asset Management.

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FUND COMMENTARY

September was shaped by three interconnected developments: rising oil prices, a global bond sell-off and renewed monetary tightening. Brent crude climbed to just under $110 per barrel - a level not seen since the early days of summer, while US Treasury yields reached their highest levels in more than two decades. Both the Federal Reserve and the ECB raised rates by 25 basis points, with the Fed kicking off another hiking cycle while the ECB delivered its second increase since the start of the Iran war. Despite these factors, the global equity market refused to crack, largely unfazed by the move in oil, yields and rates.

The performance of the dollar during September in particular was notable as it began to strengthen against most major currencies as a combination of higher Treasury yields and expectations of a more aggressive US policy path improved its relative appeal. By the end of the month, it had gained approximately 2% against the euro - the best one-month performance in over a year - as Europe's energy exposure, weaker growth backdrop and debt concerns weighed on the euro. The overall relative picture favoured the dollar: US yield increases were supported by resilient activity and tighter policy expectations, while part of Europe's rise in yields reflected greater economic and fiscal risk, with OAT-Bund spreads in particular taking sharp moves higher.

Given the strength in much of the commodity complex seen during the month, the fund was largely derisked during September. The oil and agricultural ETFs were closed out at good levels and toward their intra-month highs. The fund also closed its USD hedge and instead went long the dollar given the relative outlook versus the euro noted above. The fund continues to hold a number of US index put options to provide downside protection.