

CANTOR FITZGERALD GLOBAL 85% PROGRESSIVE PROTECTION BOND



FACTSHEET May 2021

CURRENT VALUES	
Report Date	01/05/2021
Net Asset Value	€106.89 EUR
Guarantee Level	€91.307
Listing	Euronext Dublin Stock Exchange

KEY FACTS	
Index Ticker	SGMDGPPB
Launch Date	30-04-2020
Liquidity	Daily pricing & Dealing in EUR €
Strategy	Total Return with Limited Risk

INVESTMENT SUMMARY: The Cantor Fitzgerald Ireland Global 85% Progressive Protection Bond (the “Bond” or “Investment”) is designed to generate returns linked to an innovative multi-asset portfolio, whilst ensuring a minimum protected value for investors. As the Bonds Net Asset Value (NAV) goes up so does the capital protected amount. The Bond provides investors with 85% capital protection of the highest daily Net Asset Value (NAV) it has ever reached. The Bond provides investors with variable exposure to two leading global investment funds: [The Fundsmith Global Equity Fund](#) and [The PIMCO Global Investment Grade Credit Bond fund](#). Both Funds are actively managed, have strong historic performance and are constituents of Cantor Fitzgerald’s core recommend funds range. No entry fees or early exit penalties apply to this Bond.

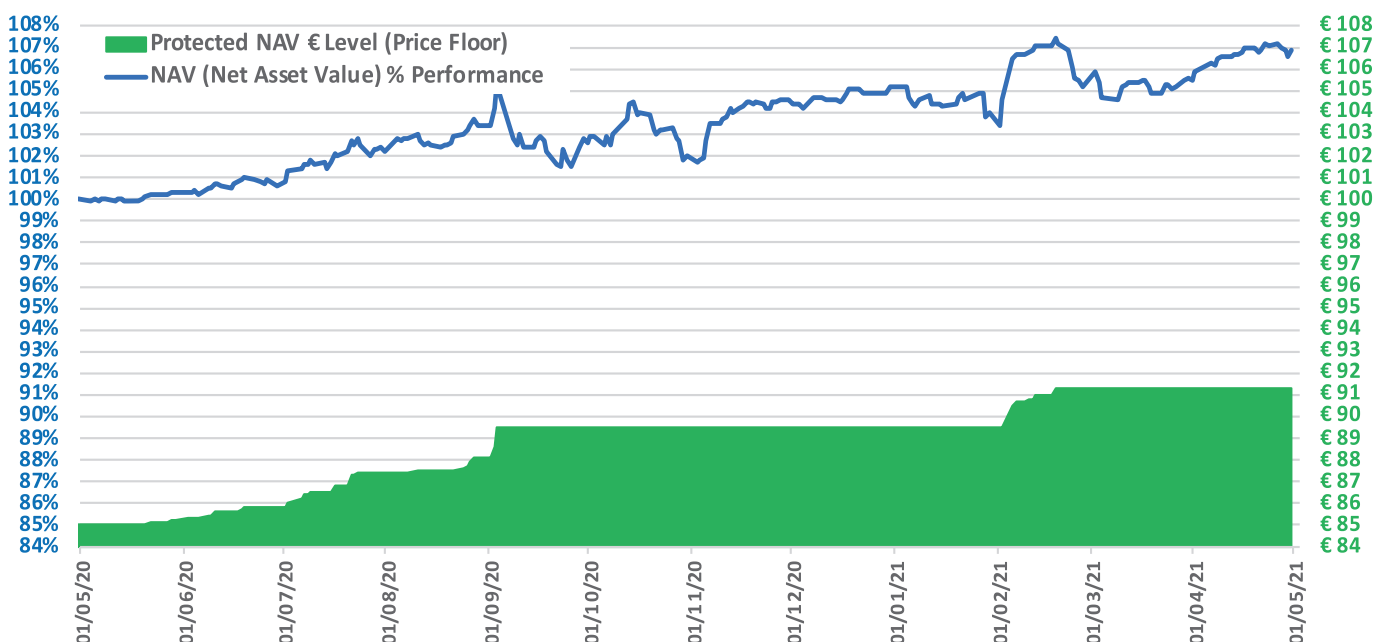
BOND DESCRIPTION:

- ▶ Investment strategy linked to the [Fundsmith Global Equity](#) and [PIMCO Global Investment Grade Credit Bond Funds](#)
- ▶ Open-ended investment with daily liquidity & pricing, no fixed investment term, no early encashment penalties.
- ▶ Redeemable daily at the option of the investor and also the issuer.
- ▶ Dual asset active management strategy aims to generate stable returns in a wide variety of market conditions.
- ▶ This is a low risk (15% max capital at risk) investment product (SRI Risk Score 2 out of 7).
- ▶ Bond Guarantor: Société Générale (Moody’s A1/ S&P’s A/ Fitch A).

PERFORMANCES SINCE INCEPTION:

	Product NAV
Cumulative Performance	6.89%
Annualised Performance	6.89%
Annualised Volatility	5.56%
Sharpe Ratio	1.24
Max Drawdown	3.60%

% Performance of the Bond’s Net Asset Value (NAV) & Upward Only Capital Protected NAV € Level (Increasing price floor).



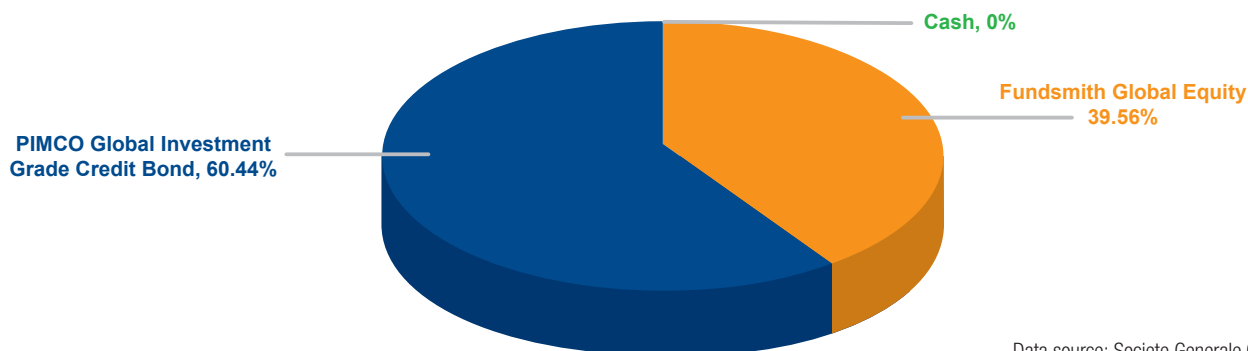
Data source: Societe Generale 01/05/2021.

WARNING: Past performance is not a reliable guide to future performance. The value of investments may go down as well as up.

GLOBAL 85% PROGRESSIVE PROTECTION BOND ASSET ALLOCATIONS

	Daily	Max	Min	Average
Fundsmith Global Equity	39.56%	65.81%	0%	33.16%
PIMCO Global Investment Grade Credit Bond	60.44%	94.86%	21.12%	59.44%
Cash	0%	74.30%	0%	7.40%

GLOBAL 85% PROGRESSIVE PROTECTION BOND DAILY ASSET ALLOCATION (%)



Data source: Societe Generale 01/05/2021.

The SGI Global 85% Progressive Protection Bond Index is an index designed to track the performance of a strategy that is:

- ▶ Long a Risky Asset, the SGI Custom Dynamic Funds Allocation Index (displayed on the Bloomberg page SGMDCDFA <Index>).
- ▶ Long a Lookback Put on the SGI Custom Dynamic Funds Allocation Index Index.
- ▶ Long a Cash Component.

Everytime the option reaches its maturity, the exposure to the Risky Asset and the Lookback Put on SGI Custom Dynamic Funds Allocation Index is extended. This extension aims to provide protection against sharp declines of the SGI Custom Dynamic Funds Allocation Index and limit potential losses to a maximum of 15% of the last Maximum Level of the Index while maintaining an exposure to the potential upside of the Risky Asset.

The SGI Custom Dynamic Funds Allocation Index is a volatility-controlled Index that aims to replicate the performance of a Hypothetical Basket composed of an Equity Fund and a Fixed Income Fund. Each Basket Component Weight is determined daily such that the volatility of the Hypothetical Basket equals the volatility target level, at 6%.

BOND ISIN: XS2108388567. **SEDOL:** BKP3962 **BOND ISSUER:** SG Issuer **BOND GUARANTOR:** Societe Generale

BOND GUARANTOR CREDIT RATINGS: Moody's A1, Standard & Poor's A, Fitch A.

CALCULATION AGENT DISCLAIMER

The SGI Global 85% Progressive Protection Bond Index is calculated and maintained by STOXX Limited, Zurich, Switzerland, specifically for SG.

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WARNING: In some market circumstances, if the cost of the Protection Feature increases significantly the Issuer may choose to close the Bond. Investor's would realise any losses in the Bond at that time subject to the 85% Maximum NAV capital protection Provided by Societe Generale.

WARNING: If the returns from the Bond are negative investors could lose up to 15% of their capital invested.

WARNING: The 85% continuous upward only capital protection of the highest NAV, as well as the Investment Return, will be dependent on the solvency of SG Issuer as Issuer and Societe Generale as Guarantor, if SG Issuer and Societe Generale were to default you will lose some or all of your investment.

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