

| | | | |
|----------------|-------------------------|------------------------|---------------|
| Product Type: | S&P/TSX 60 Index Linked | Years: | 3 Years |
| Strike Date: | 04 Nov 2016 | Strike Value: | 851.86 |
| Maturity Date: | 07 Nov 2019 | Participation Rate: | 50 |
| Averaging Day: | 4 | Return to-date: | 4.13 % |

| | | |
|----|-------------|--------|
| 1 | 05 Dec 2016 | 887.94 |
| 2 | 04 Jan 2017 | 914.42 |
| 3 | 06 Feb 2017 | 911.10 |
| 4 | 06 Mar 2017 | 924.70 |
| 5 | 04 Apr 2017 | 922.92 |
| 6 | 04 May 2017 | 909.21 |
| 7 | 05 Jun 2017 | 909.08 |
| 8 | 04 Jul 2017 | 890.09 |
| 9 | 04 Aug 2017 | 900.63 |
| 10 | 05 Sep 2017 | 884.07 |
| 11 | 04 Oct 2017 | 927.27 |
| 12 | 06 Nov 2017 | 950.15 |
| 13 | 04 Dec 2017 | 948.01 |
| 14 | 04 Jan 2018 | 974.34 |
| 15 | 05 Feb 2018 | 906.70 |
| 16 | 05 Mar 2018 | 919.77 |
| 17 | 04 Apr 2018 | 896.39 |
| 18 | 04 May 2018 | 929.73 |
| 19 | 04 Jun 2018 | 948.89 |
| 20 | 04 Jul 2018 | 964.53 |
| 21 | 07 Aug 2018 | 969.05 |
| 22 | 04 Sep 2018 | 960.07 |
| 23 | 04 Oct 2018 | 951.02 |
| 24 | 05 Nov 2018 | 905.57 |
| 25 | 04 Dec 2018 | 906.22 |
| 26 | 04 Jan 2019 | 864.44 |
| 27 | 04 Feb 2019 | 0.00 |
| 28 | 04 Mar 2019 | 0.00 |
| 29 | 04 Apr 2019 | 0.00 |
| 30 | 06 May 2019 | 0.00 |
| 31 | 04 Jun 2019 | 0.00 |
| 32 | 04 Jul 2019 | 0.00 |
| 33 | 06 Aug 2019 | 0.00 |
| 34 | 04 Sep 2019 | 0.00 |
| 35 | 04 Oct 2019 | 0.00 |
| 36 | 04 Nov 2019 | 0.00 |

----- END OF REPORT -----