

| | | | |
|----------------|-------------------------|----------------------|---------------|
| Product Type: | S&P/TSX 60 Index Linked | Years: | 3 Years |
| Strike Date: | 07 Jul 2015 | Strike Value: | 854.28 |
| Maturity Date: | 06 Jul 2018 | Participation Rate: | 50 |
| Averaging Day: | 3 | Final Return: | 0.99 % |

| | | |
|----|-------------|--------|
| 1 | 04 Aug 2015 | 855.47 |
| 2 | 03 Sep 2015 | 800.03 |
| 3 | 05 Oct 2015 | 794.23 |
| 4 | 03 Nov 2015 | 804.91 |
| 5 | 03 Dec 2015 | 784.38 |
| 6 | 04 Jan 2016 | 758.36 |
| 7 | 03 Feb 2016 | 740.22 |
| 8 | 03 Mar 2016 | 768.14 |
| 9 | 04 Apr 2016 | 781.39 |
| 10 | 03 May 2016 | 801.69 |
| 11 | 03 Jun 2016 | 830.37 |
| 12 | 04 Jul 2016 | 829.10 |
| 13 | 03 Aug 2016 | 840.22 |
| 14 | 06 Sep 2016 | 861.12 |
| 15 | 03 Oct 2016 | 856.31 |
| 16 | 03 Nov 2016 | 856.45 |
| 17 | 05 Dec 2016 | 887.94 |
| 18 | 03 Jan 2017 | 907.58 |
| 19 | 03 Feb 2017 | 913.38 |
| 20 | 03 Mar 2017 | 921.79 |
| 21 | 03 Apr 2017 | 918.21 |
| 22 | 03 May 2017 | 916.77 |
| 23 | 05 Jun 2017 | 909.08 |
| 24 | 04 Jul 2017 | 890.09 |
| 25 | 03 Aug 2017 | 896.47 |
| 26 | 05 Sep 2017 | 884.07 |
| 27 | 03 Oct 2017 | 927.38 |
| 28 | 03 Nov 2017 | 946.81 |
| 29 | 04 Dec 2017 | 948.01 |
| 30 | 03 Jan 2018 | 970.17 |
| 31 | 05 Feb 2018 | 906.70 |
| 32 | 05 Mar 2018 | 919.77 |
| 33 | 03 Apr 2018 | 897.10 |
| 34 | 03 May 2018 | 922.48 |
| 35 | 04 Jun 2018 | 948.89 |
| 36 | 03 Jul 2018 | 962.50 |

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