

FirstOntario Market-Linked GIC - Quarterly Current Value Report

Reporting date: December 29, 2023

GLOBAL MARKET-LINKED GICs

Issue Number	Term	Issue Date	Maturity Date	Participation Rate	Initial Index Level	Current Index Level	Maximum Cumulative Return	Maximum Annual Return	Current Return	
									Cumulative Return*	Annual Return**
123	5 Year	09 April 2020	09 April 2025	100%	100	173.58	40.00%	6.96%	40.00%	6.96%
124	5 Year	10 June 2020	10 June 2025	100%	100	145.97	50.00%	8.45%	45.97%	7.86%
125	5 Year	11 August 2020	11 August 2025	100%	100	149.55	22.50%	4.14%	22.50%	4.14%
126	5 Year	08 October 2020	08 October 2025	100%	100	157.13	20.00%	3.71%	20.00%	3.71%
127	5 Year	11 December 2020	11 December 2025	100%	100	143.86	20.00%	3.71%	20.00%	3.71%
128	5 Year	12 February 2021	12 February 2026	100%	100	134.63	20.00%	3.71%	20.00%	3.71%
128	3 Year	12 February 2021	12 February 2024	100%	100	133.67	7.00%	2.28%	7.00%	2.28%
129	3 Year	08 April 2021	08 April 2024	100%	100	124.8	6.00%	1.96%	6.00%	1.96%
129	5 Year	13 April 2021	13 April 2026	100%	100	124.8	20.00%	3.71%	20.00%	3.71%
130	3 Year	10 June 2021	10 June 2024	100%	100	119.54	7.00%	2.28%	7.00%	2.28%
130	5 Year	11 June 2021	11 June 2026	100%	100	119.54	20.00%	3.71%	19.54%	3.63%
131	3 Year	09 August 2021	09 August 2024	100%	100	117.43	7.00%	2.28%	7.00%	2.28%
131	5 Year	13 August 2021	13 August 2026	100%	100	117.43	20.00%	3.71%	17.43%	3.27%
132	5 Year	14 October 2021	14 October 2026	100%	100	117.38	20.00%	3.71%	17.38%	3.26%
132	3 Year	18 October 2021	18 October 2024	100%	100	117.38	7.00%	2.28%	7.00%	2.28%
133	3 Year	06 December 2021	06 December 2024	100%	100	110.79	7.00%	2.28%	7.00%	2.28%
133	5 Year	10 December 2021	10 December 2026	100%	100	110.79	20.00%	3.71%	10.79%	2.07%
134	3 Year	07 February 2022	07 February 2025	100%	100	107.32	8.00%	2.60%	7.32%	2.38%
134	5 Year	11 February 2022	11 February 2027	100%	100	107.32	21.50%	3.97%	7.32%	1.42%
135	5 Year	13 April 2022	13 April 2027	100%	100	108.35	25.00%	4.56%	8.35%	1.62%
135	3 Year	14 April 2022	14 April 2025	100%	100	108.35	12.00%	3.85%	8.35%	2.71%
136	3 Year	16 June 2022	16 June 2025	100%	100	114.35	13.00%	4.16%	13.00%	4.16%

*Cumulative Return indicates the cumulative appreciation of the index as of the reporting date and is not an indication of the Market-Linked GIC's final payout return. The term's final payout return cannot be determined until the term's maturity date. Bolded values show that the GIC is currently at its maximum return.

**Annual return is calculated assuming the investment is held until maturity. Market-Linked GICs are not redeemable.

GLOBAL MARKET-LINKED GICs Continued

Issue Number	Term	Issue Date	Maturity Date	Participation Rate	Initial Index Level	Current Index Level	Maximum Cumulative Return	Maximum Annual Return	Current Return	
									Cumulative Return*	Annual Return**
136	5 Year	16 June 2022	16 June 2027	100%	100	114.35	33.00%	5.87%	14.35%	2.72%
137	3 Year	08 August 2022	08 August 2025	100%	100	116.91	22.50%	7.00%	16.91%	5.35%
137	5 Year	12 August 2022	12 August 2027	100%	100	116.91	50.00%	8.45%	16.91%	3.17%
138	5 Year	14 October 2022	14 October 2027	100%	100	127.6	55.00%	9.16%	27.60%	5.00%
138	3 Year	17 October 2022	17 October 2025	100%	100	127.6	25.00%	7.72%	25.00%	7.72%
139	3 Year	12 December 2022	12 December 2025	100%	100	103.12	25.00%	7.72%	3.12%	1.03%
139	5 Year	14 December 2022	14 December 2027	100%	100	103.12	55.00%	9.16%	3.12%	0.62%
140	3 Year	06 February 2023	06 February 2026	100%	100	101.11	25.00%	7.72%	2.73%	0.90%
140	5 Year	10 February 2023	10 February 2028	100%	100	104.58	55.00%	9.16%	2.73%	0.54%
141	5 Year	11 April 2023	11 April 2028	100%	100	102.01	55.00%	9.16%	1.23%	0.24%
141	3 Year	13 April 2023	13 April 2026	100%	100	102.01	25.00%	7.72%	1.23%	0.41%
142	5 Year	15 June 2023	15 June 2028	100%	100	101.48	62.00%	10.13%	1.48%	0.29%
143	3 Year	14 August 2023	14 August 2026	100%	100	101.23	29.00%	8.86%	2.01%	0.66%
143	5 Year	16 August 2023	16 August 2028	100%	100	101.23	62.00%	10.13%	2.01%	0.40%
144	3 Year	16 October 2023	16 October 2026	100%	100	102.73	35.00%	10.52%	4.58%	1.50%
145	5 Year	11 December 2023	11 December 2028	100%	100	102.73	35.00%	6.59%	10.00%	1.92%

*Cumulative Return indicates the cumulative appreciation of the index as of the reporting date and is not an indication of the Market-Linked GIC's final payout return. The term's final payout return cannot be determined until the term's maturity date. Bolded values show that the GIC is currently at its maximum return.

**Annual return is calculated assuming the investment is held until maturity. Market-Linked GICs are not redeemable.