



CIBC Legislative Covered Bond Programme Monthly Investor Report

Calculation Date:
Date of Report:

27-Feb-2015
13-Mar-2015

This report contains information regarding CIBC Legislative Covered Bond Programme's Cover Pool as of the indicated Calculation Date. The composition of the Cover Pool will change as Loans (and their Related Security) are added and removed from the Cover Pool from time to time and, accordingly, the characteristics and performance of the Loans (and their Related Security) in the Cover Pool will vary over time.

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THESE COVERED BONDS HAVE NOT BEEN APPROVED OR DISAPPROVED BY CMHC NOR HAS CMHC PASSED UPON THE ACCURACY OR ADEQUACY OF THIS DISCLOSURE DOCUMENT. THESE COVERED BONDS ARE NOT INSURED OR GUARANTEED BY CMHC OR THE GOVERNMENT OF CANADA OR ANY OTHER AGENCY THEREOF.

Effective July 1, 2014, the Guarantor employs the methodology set out below to determine the indexed valuations for Properties relating to the Loans in the Covered Bond Portfolio (the "Indexation Methodology") for purposes of the Asset Coverage Test, the Amortization Test, the Valuation Calculation and in calculating the value of the covered bond collateral held as Contingent Collateral. To account for subsequent price developments, the Guarantor has chosen to adjust the original market values of the Properties securing the Loans in the Covered Bond Portfolio by using the Teranet - National Bank House Price IndexTM and the Teranet - National Bank Regional and Property Type Sub-IndicesTM, available by subscription at www.housepriceindex.ca (CIBC does not endorse or accept any responsibility for such sites or their content, privacy policy or security standards. See our terms of use at www.cibc.com/ca/terms-of-use.html for more details).

The Teranet - National Bank House Price IndexTM is an independent representation of the rate of change of Canadian single-family home prices. The measurements are based on the property records of public land registries, where sale price is available. The Teranet - National Bank Regional and Property Type Sub-IndicesTM is an independent representation of the rate of change of Canadian home prices based on property types and regional characteristics. In each region, the Teranet - National Bank Regional and Property Type Sub-IndicesTM classifies properties into three categories (condo, row housing, single family) and provides an all-types combined index. As of the indicated Calculation Date, for each region, the all-types index is available and has been used.

The relevant sub-indices are used to maintain updated market property values. At least quarterly, Property values are updated based on relative changes in sub-indices from the time of original valuation, and used in calculating the k to value ratios. Properties in geographical areas not covered by the Teranet - National Bank Regional and Property Type Sub-IndicesTM are adjusted with the national average index, as captured by the Teranet - National Bank House Price IndexTM. At this time, New Brunswick, Saskatchewan and Prince Edward Island are not covered by the sub-indices. Material risks associated with using the Indexation Methodology include, but are not limited to, the factual correctness of the indices being relied upon, and, in the case of geographical areas not covered by the sub-indices, the risk that the Teranet - National Bank House Price IndexTM may not accurately capture idiosyncratic factors affecting local housing markets.

As per the Canadian Registered Covered Bond Programs Guide (June 23, 2014) and pursuant to the definition of Indexation Methodology in the Master Definitions and Construction Agreement, notice of any change in the Indexation Methodology must be provided to CMHC and will be reflected in the then-current Investor Report. Changes to the Indexation Methodology may only be made (i) upon notice to CMHC and satisfaction of any other conditions specified by CMHC in relation thereto, (ii) if such change constitutes a material change, subject to satisfaction of the Rating Agency Condition, and (iii) if such change is materially prejudicial to the Covered Bondholders, subject to the consent of the Bond Trustee. The Indexation Methodology must at all times comply with the requirements of the CMHC Guide.

Programme Information

Series	Initial Principal Amount	CAD Equivalent ¹	Expected Maturity	Legal Final Maturity	Coupon Rate	Rate Type	Maturity Type
Covered Bond - Series CBL1	EUR 1,000,000,000	1,360,000,000	8/7/2018	8/7/2019	1.25%	Fixed	Soft Bullet
Covered Bond - Series CBL2	AUD 500,000,000	494,950,000	1/25/2017	1/25/2018	3 month Bank Bill Rate + 0.52%	Floating	Soft Bullet
Covered Bond - Series CBL3	EUR 1,000,000,000	1,420,000,000	10/15/2019	10/15/2020	0.375%	Fixed	Soft Bullet
Covered Bond - Series CBL4	GBP 500,000,000	894,500,000	1/15/2018	1/15/2019	3 month Libor + 0.19%	Floating	Soft Bullet
Covered Bond - Series CBL5	EUR 1,000,000,000	1,404,000,000	1/28/2020	1/28/2021	0.250%	Fixed	Soft Bullet
Total		5,573,450,000					

Notes

1. CAD Equivalent is based on Covered Bond Swap Translation Rate in the Supplementary Information section on Page 2.

Key Parties

Issuer, Seller, Servicer, Cash Manager, Account Bank, GDA Provider, Interest Rate Swap Provider, Covered Bond Swap Provider	Canadian Imperial Bank of Commerce
Bond Trustee, Custodian	Computershare Trust Company of Canada
Guarantor	CIBC Covered Bond (Legislative) Guarantor Limited Partnership
Asset Monitor	Ernst & Young LLP
Standby Account Bank, Standby GDA Provider	The Bank of Nova Scotia (Moody's: P-1/Aa2; Fitch: F1+/AA-)
Paying Agents	HSBC Bank plc and HSBC Bank USA, National Association BTA Institutional Services Australia Limited

Canadian Imperial Bank of Commerce Credit Ratings

	Moody's	DBRS	Fitch	Standard & Poor's
Long-term	Aa3	AA	AA-	A+
Short-term	P-1	R-1 (high)	F1+	A-1
Rating outlook ^{1,2}	Negative	Stable	Stable	Negative

Notes

1. On June 11, 2014, Moody's affirmed the long-term ratings of CIBC and changed the outlook to negative from stable on the supported senior debt and uninsured deposit ratings. This rating action affected seven of the largest Canadian banks.

2. On August 8, 2014, S&P revised their outlook on the six big Canadian banks from stable to negative.

Covered Bond Credit Ratings

	Moody's	Fitch
Covered Bond - Series CBL1	Aaa	AAA
Covered Bond - Series CBL2	Aaa	AAA
Covered Bond - Series CBL3	Aaa	AAA
Covered Bond - Series CBL4	Aaa	AAA
Covered Bond - Series CBL5	Aaa	AAA

Rating Triggers and Requirements

Description of Ratings Trigger	Counterparty	Rating Triggers		Test Result	Result if Test Failed
		Moody's	Fitch		
Account Bank & GDA Provider	CIBC			Pass	Replace
		Long-term	A		
Short-term	P-1	F1			
Standby Account Bank & Standby GDA Provider	BNS			Pass	Replace
		Long-term	A		
Short-term	P-1	F1			
Servicer Deposit Threshold Ratings	CIBC			Pass	Transfer collections within two business days of collection to (i) Cash Manager, prior to Cash Manager's downgrade below Cash Management Deposit Ratings, (ii) GDA Account.
		Long-term	A		
Short-term	P-1	F1			
Cash Management Deposit Ratings	CIBC			Pass	Cash Manager to direct the Servicer to deposit all Revenue Receipts and Principal Receipts directly into the GDA Account within two business days
		Long-term	A		
Short-term	P-1	F1			
Servicer Replacement Ratings	CIBC			Pass	Replace
		Long-term	Baa2		
Short-term		F2			
Cash Manager Required Ratings	CIBC			Pass	Replace
		Short-term	P-1		
Registered Title Transfer Ratings	CIBC			Pass	Registered title to mortgages in the Covered Bond Portfolio transferred to Guarantor (or one of its general partners on its behalf) or the Bond Trustee, as applicable
		Long-term	Baa1		
Interest Rate Swap Provider	CIBC			Pass	Credit support, obtain a guarantee or replace
		Initial Rating Even ¹			
		Long-term	A2		
Short-term	P-1	F1			



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Subsequent Rating Event			Pass	Replace
Long-term	A3	BBB-		
Short-term	P-2	F3		
Covered Bond Swap Provider	CIBC			
Initial Rating Even ¹			Pass	Credit support, obtain a guarantee or replace
Long-term	A2	A		
Short-term	P-1	F1		
Subsequent Rating Event			Pass	Replace
Long-term	A3	BBB-		
Short-term	P-2	F3		
Contingent Collateral Ratings			Pass	Make payments under Covered Bond Swap Agreements, unless conditions outlined in the Covered Bond Swap Agreement are met
Long-term	Baa1	BBB+		

Notes
1. If the swap provider does not have a short-term rating assigned to it by Moody's, then the long-term rating trigger of A1 would apply.

Intercompany Loans (CAD)

Guarantee Loan: \$6,032,550,563 Demand Loan: \$6,870,674,888 Intercompany Loan¹: \$12,903,225,452

Notes
1. Intercompany Loan balance on the Calculation Date is equal to the Intercompany Loan balance on the prior Calculation Date plus new advances and minus repayments in the Calculation Period ending on the Calculation Date.

Demand Loan Repayment Event

a) Has the bank been required to assign the Interest Rate Swap Agreement to a third party?	No
b) Has a Notice to Pay been served to the Guarantor?	No
c) Has the Intercompany Loan Agreement been terminated or the revolving commitment hereunder not renewed?	No
d) To the extent that Fitch is a Rating Agency, is the issuer default rating of the Issuer assigned by Fitch less than the Fitch Demand Loan Repayment Ratings?	No

Fitch Demand Loan Repayment Ratings
Long-term BBB+
Short-term F2

Events of Default & Test Compliance

Issuer Event of Default	No
Guarantor LP Event of Default	No

Material Issues & Deficiencies

No

Supplementary Information

Series	Covered Bond Swap Provider	Covered Bond Swap Translation Rate
Covered Bond - Series CBL1	CIBC	1.3600 EUR/CAD
Covered Bond - Series CBL2	CIBC	0.9899 AUD/CAD
Covered Bond - Series CBL3	CIBC	1.4200 EUR/CAD
Covered Bond - Series CBL4	CIBC	1.7890 GBP/CAD
Covered Bond - Series CBL5	CIBC	1.4040 EUR/CAD

Cover Pool Summary Statistics

Asset Type ¹	Mortgages
Current Balance (CAD)	12,568,686,606
Previous Month Balance (CAD)	6,807,367,639
Number of Loans in Pool	49,228
Number of Properties	49,228
Number of Primary Borrowers	47,308
Average Loan Size (CAD)	255,316
Weighted Average Current LTV ²	62.29%
Weighted Average Current LTV (unindexed) ³	66.96%
Weighted Average Mortgage Rate	3.05%
Weighted Average Original Term (Months)	51.23
Weighted Average Remaining Term (Months)	33.65
Weighted Average Seasoning (Months)	17.59
Weighted Average Authorized LTV ³	71.32%
Weighted Average Original LTV ³	71.31%
Weighted Average Maturity of Outstanding Bonds (Months)	46.68

Notes
1. All loans are amortizing mortgages
2. Weighted Average Current LTV is calculated based on indexed property values as per the Indexation Methodology.
3. Weighted Average Current LTV (unindexed), Weighted Average Authorized LTV and Weighted Average Original LTV are calculated based on appraisal amount at origination.

Covered Bonds Outstanding vs. OSFI Limit

Covered Bonds currently outstanding (CAD Equivalent):	
Issued prior to registration under the legacy Covered Bond Programme	\$5,273,840,000
Issued under the Legislative Covered Bond Programme	\$5,573,450,000
Total	\$10,847,290,000
OSFI maximum (CAD Equivalent):	\$17,422,061,720

Notes
1. Covered Bonds issued under the legacy Covered Bond Programme do not form part of the Legislative Covered Bond Programme, nor do they benefit from the Covered Bond Legislative Framework.
2. Beginning in Q1 2015, total assets for the purposes of the OSFI issuance limit calculation, are defined using a select number of data points from the Leverage Requirements Return and the Basel Capital Adequacy Return.

Asset Coverage Test (CAD)

Outstanding Covered Bonds	\$5,573,450,000		
A = lesser of (i) LTV Adjusted True Balance ¹ and (ii) Asset Percentage Adjusted True Balance	\$11,604,260,443	Method for Calculating "A":	ii
B = Principal Receipts	\$103,832,673	Asset Percentage ²	92.40%
C = the sum of (i) Cash Capital Contributions, (ii) unapplied advances under the Intercompany Loan Agreement and (iii) unapplied proceeds from sale of Randomly Selected Loans	\$0	Minimum Asset Percentage:	80.00%
D = Substitute Assets	\$0	Maximum Asset Percentage:	97.00%
E = Reserve Fund	\$0		
Y = Contingent Collateral Amount	\$0		
Z = Negative Carry Factor calculation	\$0		
Adjusted Aggregate Asset Amount = A+B+C+D+E-Y-Z	\$11,708,093,116		
Asset Coverage Test	Pass		

Notes
1. Loan-to-value ratios (LTV's) are calculated based on indexed property values as per the Indexation Methodology.
2. For so long as Moody's is rating Covered Bonds issued under CIBC's Legislative Covered Bond Programme, the Asset Percentage shall not be greater than 93.5%.

Valuation Calculation (CAD)

Trading Value of Covered Bonds	\$5,743,367,073		
A = LTV Adjusted Loan Present Value ¹	\$12,713,978,832	Weighted average rate used for discounting	2.52%
B = Principal Receipts	\$103,832,673		
C = the sum of (i) Cash Capital Contributions, (ii) unapplied advances under the Intercompany Loan Agreement and (iii) unapplied proceeds from sale of Randomly Selected Loans	\$0		
D = Trading Value of Substitute Assets	\$0		
E = Reserve Fund	\$0		
F = Trading Value of Swap Collateral	\$0		
Asset Value: A+B+C+D+E+F	\$12,817,811,505		
Valuation Calculation	\$7,074,444,432		

Notes
1. Loan-to-value ratios (LTV's) are calculated based on indexed property values as per the Indexation Methodology.



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Pre-Maturity Test

(Applicable to Hard Bullet Covered Bonds)

Pre-Maturity Minimum Ratings

	Moody's	Fitch	Pre-Maturity Test
Covered Bond - Series CBL1	P-1	F1+	N/A
Covered Bond - Series CBL2	P-1	F1+	N/A
Covered Bond - Series CBL3	P-1	F1+	N/A
Covered Bond - Series CBL4	P-1	F1+	N/A
Covered Bond - Series CBL5	P-1	F1+	N/A

Following a breach of the Pre-Maturity Test in respect of a Series of Hard Bullet Covered Bonds, and unless the Pre-Maturity Ledger is otherwise funded from other sources, the Partnership shall offer to sell Randomly Selected Loans.

Reserve Fund

	Moody's	Fitch
Reserve Fund Required Amount Ratings		
Long-term		A
Short-term	P-1	F1

Are the ratings of the Issuer below the Reserve Fund Required Amount Ratings? No

If the ratings of the Issuer fall below the Reserve Fund Required Amount Ratings, then the Guarantor shall credit or cause to be credited to the Reserve Fund funds up to an amount equal to the Reserve Fund Required Amount with Available Revenue Receipts and Available Principal Receipts.

Reserve Fund Balance: N/A

Amortization Test

Event of Default on the part of the Registered Issuer?	No
Do any Covered Bonds remain outstanding?	Yes
Amortization Test Required?	No

Amortization Test N/A

Cover Pool - Loans

Remaining Principal Balance Distribution (CAD)

	Number of Loans	Percentage	Principal Balance	Percentage
99,999 and below	5,840	11.86%	411,361,466	3.27%
100,000 - 149,999	7,789	15.82%	986,267,497	7.85%
150,000 - 199,999	8,484	17.23%	1,487,070,023	11.83%
200,000 - 249,999	7,257	14.74%	1,629,958,493	12.97%
250,000 - 299,999	5,847	11.88%	1,601,844,520	12.74%
300,000 - 349,999	4,230	8.59%	1,370,402,374	10.90%
350,000 - 399,999	2,973	6.04%	1,111,140,104	8.84%
400,000 - 449,999	1,922	3.90%	814,550,332	6.48%
450,000 - 499,999	1,383	2.81%	656,086,780	5.22%
500,000 - 549,999	866	1.76%	453,276,807	3.61%
550,000 - 599,999	627	1.27%	358,950,430	2.86%
600,000 - 649,999	456	0.93%	284,775,446	2.27%
650,000 - 699,999	358	0.73%	240,726,377	1.92%
700,000 - 749,999	271	0.55%	196,489,678	1.56%
750,000 - 799,999	277	0.56%	214,609,451	1.71%
800,000 - 849,999	102	0.21%	84,173,498	0.67%
850,000 - 899,999	81	0.16%	70,826,442	0.56%
900,000 - 949,999	75	0.15%	69,427,905	0.55%
950,000 - 999,999	51	0.10%	49,611,342	0.39%
1,000,000 and above	339	0.69%	477,139,643	3.80%
Total	49,228	100.00%	12,568,688,606	100.00%

Rate Type Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
Fixed	40,618	82.51%	10,160,289,676	80.84%
Variable	8,610	17.49%	2,408,398,930	19.16%
Total	49,228	100.00%	12,568,688,606	100.00%

Occupancy Type Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
Not Owner Occupied	9,803	19.91%	2,283,012,437	18.16%
Owner Occupied	39,425	80.09%	10,285,676,169	81.84%
Total	49,228	100.00%	12,568,688,606	100.00%

Mortgage Rate Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
1.999% and Below	56	0.11%	33,532,769	0.27%
2.000% - 2.499%	6,793	13.80%	2,057,871,440	16.37%
2.500% - 2.999%	21,080	42.82%	5,434,618,235	43.24%
3.000% - 3.499%	11,178	22.71%	2,749,792,880	21.88%
3.500% - 3.999%	7,775	15.79%	1,807,855,953	14.38%
4.000% and Above	2,346	4.77%	485,017,330	3.86%
Total	49,228	100.00%	12,568,688,606	100.00%

Remaining Term Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
5.99 months and Below	1,335	2.71%	370,001,647	2.94%
6.00 - 11.99 months	4,230	8.59%	1,088,911,531	8.66%
12.00 - 23.99 months	10,234	20.79%	2,699,017,919	21.47%
24.00 - 35.99 months	10,422	21.17%	2,534,918,508	20.17%
36.00 - 41.99 months	3,508	7.13%	944,303,595	7.51%
42.00 - 47.99 months	5,895	11.97%	1,457,488,719	11.60%
48.00 - 53.99 months	5,919	12.02%	1,513,885,659	12.04%
54.00 - 59.99 months	7,053	14.33%	1,802,874,212	14.34%
60.00 months and Above	632	1.28%	157,286,816	1.25%
Total	49,228	100.00%	12,568,688,606	100.00%

Property Type Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
Detached (Single Family)	42,082	85.48%	11,029,622,789	87.75%
Condo	7,012	14.24%	1,504,378,746	11.97%
Miscellaneous	134	0.27%	34,687,070	0.28%
Total	49,228	100.00%	12,568,688,606	100.00%

Multi-Dimensional Distribution by Region, LTV* and Arrears

*Note: Loan-to-value ratios (LTV's) are calculated based on indexed property values as per the Indexation Methodology.

Days Delinquent

Current-30

	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
LTV							
<20	36,177,539	21,434,482	85,768,623	9,243,530	3,354,597	-	155,978,771
20.01 - 30.00	66,116,140	43,624,075	165,062,790	24,585,484	8,737,237	-	308,125,726
30.01 - 40.00	121,303,723	87,015,215	343,396,978	38,279,687	26,328,928	-	616,324,531
40.01 - 50.00	200,699,080	178,163,613	627,006,173	72,050,977	40,518,038	-	1,118,437,880
50.01 - 55.00	185,105,284	144,477,024	504,165,476	56,200,557	34,366,037	-	924,314,379
55.01 - 60.00	231,026,386	205,564,780	689,110,737	77,235,255	49,642,483	-	1,252,579,640
60.01 - 65.00	260,368,535	313,412,628	938,536,031	108,853,265	68,481,846	-	1,689,652,304
65.01 - 70.00	316,838,800	370,529,796	1,021,872,964	134,420,628	119,423,813	-	1,963,086,000
70.01 - 75.00	480,455,954	384,486,690	1,031,803,113	244,133,681	173,084,729	-	2,313,964,166
75.01 - 80.00	365,992,859	327,761,056	832,687,817	242,080,870	157,557,223	-	1,926,079,826
>80.00	74,178,766	37,438,418	86,526,791	48,909,229	46,625,981	-	273,679,195
Total	2,338,283,067	2,113,907,776	6,305,937,492	1,055,993,163	728,120,920	-	12,542,222,418



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Days Delinquent 30-<60

LTV	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
<20	145,754	-	-	-	-	-	145,754
20.01 - 30.00	-	66,334	-	-	-	-	66,334
30.01 - 40.00	-	134,398	-	-	-	-	134,398
40.01 - 50.00	122,846	-	690,510	-	-	-	813,356
50.01 - 55.00	197,808	-	388,339	-	110,591	-	696,738
55.01 - 60.00	-	-	656,854	-	86,453	-	743,307
60.01 - 65.00	-	128,526	2,696,327	-	-	-	2,824,853
65.01 - 70.00	301,011	254,001	1,885,324	-	105,878	-	2,546,214
70.01 - 75.00	495,267	433,496	1,229,756	-	559,717	-	2,718,235
75.01 - 80.00	179,337	-	293,020	284,505	-	-	756,861
>80.00	406,276	-	-	-	-	-	406,276
Total	1,848,297	1,016,754	7,840,130	284,505	862,638	-	11,852,325

Days Delinquent 60-<90

LTV	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
<20	-	-	-	-	-	-	-
20.01 - 30.00	-	-	-	-	-	-	-
30.01 - 40.00	-	-	-	-	-	-	-
40.01 - 50.00	-	-	-	-	-	-	-
50.01 - 55.00	-	-	-	-	-	-	-
55.01 - 60.00	-	-	891,735	-	-	-	891,735
60.01 - 65.00	314,054	-	161,084	-	-	-	475,138
65.01 - 70.00	137,438	-	448,975	-	-	-	586,413
70.01 - 75.00	918,349	952,346	661,984	162,714	-	-	2,695,394
75.01 - 80.00	-	-	-	-	-	-	-
>80.00	-	-	-	-	-	-	-
Total	1,369,842	952,346	2,163,778	162,714	-	-	4,648,680

Days Delinquent 90+

LTV	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
<20	391	31,977	44,003	-	10,781	-	87,152
20.01 - 30.00	-	-	-	-	-	-	41,384
30.01 - 40.00	-	128,184	34,171	-	-	-	162,356
40.01 - 50.00	-	-	73,090	-	178,941	-	252,031
50.01 - 55.00	-	-	1,746,829	-	-	-	1,746,829
55.01 - 60.00	120,195	-	-	-	-	-	120,195
60.01 - 65.00	413,360	-	2,136,326	-	-	-	2,549,686
65.01 - 70.00	384,539	-	586,916	172,507	59,188	-	1,203,149
70.01 - 75.00	1,439,075	121,389	377,459	592,497	230,260	-	2,760,679
75.01 - 80.00	624,355	-	417,368	-	-	-	1,041,723
>80.00	-	-	-	-	-	-	-
Total	2,981,914	322,934	5,416,162	765,003	479,169	-	9,965,183
Total	2,344,463,120	2,116,199,810	6,321,357,562	1,057,205,385	729,462,728	-	12,568,688,606

Multi-Dimensional Distribution by LTV* and Credit Score

*Note: Loan-to-value ratios (LTV's) are calculated based on indexed property values as per the Indexation Methodology.

LTV	<599	600 - 650	651 - 700	701 - 750	751 - 800	>800	N/A	Total
<20	2,883,626	6,777,425	13,254,711	37,097,645	68,588,043	24,643,940	2,966,287	156,211,677
20.01 - 30.00	4,464,891	13,437,718	30,223,194	80,567,374	125,475,434	48,628,853	5,435,979	308,233,443
30.01 - 40.00	7,027,480	29,259,018	76,747,089	178,331,379	235,422,827	76,004,139	13,229,352	616,621,284
40.01 - 50.00	15,173,861	65,658,795	154,165,641	316,990,839	409,061,983	130,583,978	27,558,172	1,119,503,267
50.01 - 55.00	20,148,609	57,675,972	139,400,649	269,729,200	318,411,843	99,975,215	21,416,457	926,757,946
55.01 - 60.00	20,921,993	91,911,906	201,990,814	378,734,453	395,015,377	121,322,936	44,437,398	1,254,334,877
60.01 - 65.00	29,483,763	138,615,110	311,252,225	526,428,266	511,763,960	133,384,903	44,573,755	1,695,501,982
65.01 - 70.00	31,682,228	161,904,224	389,753,137	615,005,356	590,952,495	140,377,668	37,746,669	1,967,421,777
70.01 - 75.00	38,748,225	228,663,298	495,059,788	729,170,374	651,090,115	152,734,158	26,672,115	2,322,138,473
75.01 - 80.00	32,617,029	187,777,987	427,329,771	617,582,275	527,918,703	125,873,552	8,779,093	1,927,878,409
>80.00	6,687,584	27,186,912	62,446,471	85,195,006	77,807,219	14,461,828	300,451	274,085,471
Total	209,839,690	1,009,168,363	2,301,623,491	3,834,832,166	3,911,507,999	1,068,591,169	233,125,728	12,568,688,606

Cover Pool - Substitute Assets

Type	N/A
Amount	N/A
Ratings	N/A

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