



CIBC Legislative Covered Bond Programme Monthly Investor Report

Calculation Date:
Date of Report:

30-Apr-2015
14-May-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			F2
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			BBB+
Interest Rate Swap Provider	CIBC			Pass	Credit support, obtain a guarantee or replace	
		Initial Rating Even ¹				
		Long-term	A2			A
Short-term	P-1	F1				

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Subsequent Rating Event			Pass	Replace
Long-term	A3	BBB-		
Short-term	P-2	F3		
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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		
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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: \$6,032,173,328 Demand Loan: \$6,617,156,658 Intercompany Loan¹: \$12,649,329,986

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)	12,268,429,138
Previous Month Balance (CAD)	12,418,625,813
Number of Loans in Pool	48,376
Number of Properties	48,376
Number of Primary Borrowers	45,948
Average Loan Size (CAD)	253,606
Weighted Average Current LTV ²	61.87%
Weighted Average Current LTV (unindexed) ³	66.62%
Weighted Average Mortgage Rate	3.04%
Weighted Average Original Term (Months)	51.43
Weighted Average Remaining Term (Months)	32.19
Weighted Average Seasoning (Months)	19.25
Weighted Average Authorized LTV ³	71.34%
Weighted Average Original LTV ³	71.33%
Weighted Average Maturity of Outstanding Bonds (Months)	44.65

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	\$11,324,040,930	Method for Calculating "A":	ii
B = Principal Receipts	\$150,196,675	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	\$11,474,237,605		

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	\$5,490,413,645		
A = LTV Adjusted Loan Present Value ¹	\$12,354,934,508	Weighted average rate used for discounting	2.69%
B = Principal Receipts	\$150,196,675		
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	\$12,505,131,183		

Valuation Calculation \$7,014,717,538

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	5,845	12.08%	410,810,969	3.35%
100,000 - 149,999	7,762	16.05%	982,198,503	8.01%
150,000 - 199,999	8,328	17.22%	1,459,269,101	11.89%
200,000 - 249,999	7,137	14.75%	1,602,540,107	13.06%
250,000 - 299,999	5,701	11.78%	1,561,398,619	12.73%
300,000 - 349,999	4,097	8.47%	1,326,732,328	10.81%
350,000 - 399,999	2,934	6.06%	1,095,950,791	8.93%
400,000 - 449,999	1,849	3.82%	783,976,160	6.39%
450,000 - 499,999	1,325	2.74%	628,006,978	5.12%
500,000 - 549,999	856	1.77%	447,937,834	3.65%
550,000 - 599,999	605	1.25%	346,359,949	2.82%
600,000 - 649,999	452	0.93%	282,278,962	2.30%
650,000 - 699,999	337	0.70%	226,571,695	1.85%
700,000 - 749,999	277	0.57%	200,826,784	1.64%
750,000 - 799,999	248	0.51%	191,872,870	1.56%
800,000 - 849,999	100	0.21%	82,360,416	0.67%
850,000 - 899,999	80	0.17%	69,853,575	0.57%
900,000 - 949,999	58	0.14%	62,882,350	0.51%
950,000 - 999,999	49	0.10%	47,733,188	0.39%
1,000,000 and above	326	0.67%	458,867,961	3.74%
Total	48,376	100.00%	12,268,429,138	100.00%

Rate Type Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
Fixed	39,842	82.36%	9,899,293,545	80.69%
Variable	8,534	17.64%	2,369,135,593	19.31%
Total	48,376	100.00%	12,268,429,138	100.00%

Occupancy Type Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
Not Owner Occupied	9,661	19.97%	2,237,011,805	18.23%
Owner Occupied	38,715	80.03%	10,031,417,332	81.77%
Total	48,376	100.00%	12,268,429,138	100.00%

Mortgage Rate Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
1.9999% and Below	116	0.24%	43,252,069	0.35%
2.0000% - 2.4999%	6,846	14.15%	2,060,868,961	16.80%
2.5000% - 2.9999%	20,849	43.10%	5,330,254,185	43.45%
3.0000% - 3.4999%	10,903	22.54%	2,661,918,778	21.70%
3.5000% - 3.9999%	7,426	15.35%	1,713,110,918	13.96%
4.0000% and Above	2,236	4.62%	459,024,226	3.74%
Total	48,376	100.00%	12,268,429,138	100.00%

Remaining Term Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
5.99 months and Below	1,728	3.57%	470,106,603	3.83%
6.00 - 11.99 months	5,275	10.90%	1,346,207,124	10.97%
12.00 - 23.99 months	8,861	18.32%	2,308,488,161	18.82%
24.00 - 35.99 months	10,239	21.17%	2,519,309,954	20.53%
36.00 - 41.99 months	4,889	10.11%	1,275,961,468	10.40%
42.00 - 47.99 months	4,833	9.99%	1,166,683,445	9.51%
48.00 - 53.99 months	8,159	16.87%	2,058,602,398	16.78%
54.00 - 59.99 months	3,796	7.85%	973,275,827	7.93%
60.00 months and Above	596	1.23%	149,794,158	1.22%
Total	48,376	100.00%	12,268,429,138	100.00%

Property Type Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
Detached (Single Family)	41,335	85.45%	10,761,411,324	87.72%
Condo	6,908	14.28%	1,472,924,065	12.01%
Miscellaneous	133	0.27%	34,093,748	0.28%
Total	48,376	100.00%	12,268,429,138	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	35,962,043	21,277,450	89,022,296	9,526,010	3,377,800	-	159,165,399
20.01 - 30.00	67,340,911	44,972,997	167,265,305	24,622,023	8,011,253	-	312,212,490
30.01 - 40.00	116,682,221	90,028,886	356,221,923	37,399,439	24,889,266	-	625,221,734
40.01 - 50.00	219,021,230	176,851,522	642,466,240	72,540,270	41,396,033	-	1,152,275,294
50.01 - 55.00	185,918,573	134,493,135	511,612,654	54,351,139	29,879,700	-	916,255,201
55.01 - 60.00	216,762,060	204,251,008	726,439,379	82,295,836	50,572,649	-	1,280,320,932
60.01 - 65.00	252,085,719	297,575,683	906,359,326	107,660,332	61,634,609	-	1,625,315,669
65.01 - 70.00	314,363,646	374,270,283	981,088,561	143,091,860	119,274,160	-	1,932,088,510
70.01 - 75.00	463,587,007	360,274,347	992,370,443	237,425,477	147,043,038	-	2,200,700,312
75.01 - 80.00	343,125,629	296,791,108	715,215,900	216,013,586	152,520,515	-	1,723,666,738
>80.00	63,570,045	56,405,949	72,544,137	14,786,212	74,614,122	-	308,920,465
Total	2,278,419,084	2,057,192,367	6,160,606,163	1,026,712,183	713,212,946	-	12,236,142,743



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Days Delinquent 30-<60

LTV	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
<20	143,549	-	199,348	-	-	-	342,897
20.01 - 30.00	104,744	65,877	-	-	-	-	170,621
30.01 - 40.00	-	263,258	171,489	-	202,404	-	637,150
40.01 - 50.00	-	150,710	239,456	186,554	-	-	576,720
50.01 - 55.00	-	86,339	983,380	135,519	109,807	-	1,315,045
55.01 - 60.00	-	-	165,667	356,071	149,779	-	671,518
60.01 - 65.00	359,954	1,787,810	833,581	-	-	-	2,981,345
65.01 - 70.00	931,625	654,376	1,138,962	246,884	452,942	-	3,424,790
70.01 - 75.00	470,880	541,962	418,743	216,775	307,802	-	1,956,163
75.01 - 80.00	405,816	1,838,052	260,502	628,523	94,803	-	3,227,695
>80.00	-	-	51,613	-	-	-	51,613
Total	2,416,567	5,388,384	4,462,741	1,770,326	1,317,537	-	15,355,556

Days Delinquent 60-<90

LTV	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
<20	-	-	413	-	-	-	413
20.01 - 30.00	-	-	237,104	-	-	-	237,104
30.01 - 40.00	-	-	-	-	-	-	-
40.01 - 50.00	-	-	143,019	-	-	-	143,019
50.01 - 55.00	-	300,028	-	-	-	-	300,028
55.01 - 60.00	-	113,293	70,084	-	-	-	183,377
60.01 - 65.00	-	-	-	-	-	-	-
65.01 - 70.00	520,221	-	167,313	178,129	182,708	-	1,048,370
70.01 - 75.00	-	-	915,337	214,862	-	-	1,130,199
75.01 - 80.00	-	429,228	-	307,294	-	-	736,522
>80.00	-	-	178,221	-	-	-	178,221
Total	520,221	842,549	1,711,491	700,285	182,708	-	3,957,253

Days Delinquent 90+

LTV	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
<20	1,665	30,226	22,869	49,914	10,781	-	115,455
20.01 - 30.00	-	-	-	54,114	-	-	54,114
30.01 - 40.00	-	-	-	-	-	-	-
40.01 - 50.00	-	128,184	214,346	-	178,941	-	521,470
50.01 - 55.00	-	-	1,394,522	-	-	-	1,394,522
55.01 - 60.00	-	-	1,300,360	-	-	-	1,300,360
60.01 - 65.00	331,044	-	2,679,969	-	-	-	3,011,013
65.01 - 70.00	466,855	121,389	492,250	172,507	59,188	-	1,312,189
70.01 - 75.00	2,177,183	-	670,481	486,314	230,260	-	3,564,238
75.01 - 80.00	308,318	615,490	776,417	-	-	-	1,700,225
>80.00	-	-	-	-	-	-	-
Total	3,285,065	895,289	7,551,214	762,849	479,169	-	12,973,586
Total	2,284,640,937	2,064,318,589	6,174,331,609	1,029,945,643	715,192,359	-	12,268,429,138

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	2,896,481	6,961,426	12,145,710	36,563,721	71,448,046	25,986,604	3,622,176	159,624,164
20.01 - 30.00	4,226,245	14,373,083	32,649,626	82,365,530	125,796,048	48,537,569	4,726,227	312,674,329
30.01 - 40.00	6,171,586	28,757,844	78,698,140	181,420,157	237,966,188	78,618,624	14,226,347	625,858,884
40.01 - 50.00	15,766,266	66,714,972	161,465,796	322,444,018	423,461,963	134,790,275	28,873,215	1,153,516,503
50.01 - 55.00	20,899,937	56,356,607	131,793,881	267,171,856	322,371,331	92,882,991	27,788,193	919,264,796
55.01 - 60.00	20,746,685	93,681,295	215,044,152	392,767,874	389,925,043	127,784,685	42,536,452	1,282,476,186
60.01 - 65.00	29,485,569	129,143,319	296,735,836	511,729,297	506,636,416	122,162,407	35,415,184	1,631,308,027
65.01 - 70.00	30,416,383	169,019,204	400,833,181	593,749,374	576,005,179	136,985,541	30,864,997	1,937,873,859
70.01 - 75.00	36,218,937	214,378,046	451,226,451	696,831,073	631,493,499	150,155,358	27,047,547	2,207,350,911
75.01 - 80.00	30,679,379	166,427,398	391,471,423	554,621,372	464,687,243	111,304,408	10,139,956	1,729,331,180
>80.00	6,722,560	35,337,758	72,026,722	101,421,299	79,935,613	13,391,335	315,012	309,150,299
Total	204,230,026	981,150,951	2,244,090,917	3,741,075,571	3,829,726,570	1,042,599,797	225,555,306	12,268,429,138

Cover Pool - Substitute Assets

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

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