



CIBC Legislative Covered Bond Programme Monthly Investor Report

Calculation Date:
Date of Report:

31-Jan-2014
13-Feb-2014

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.

This material is for distribution only under such circumstances as may be permitted by applicable law. This material is published solely for informational purposes and this report does not constitute an invitation or recommendation to invest or otherwise deal in, or an offer to sell or the solicitation of an offer to buy or subscribe for, any security. Reliance should not be placed on the information herein when making any decision to buy, hold or sell any security or for any other purpose.

The information set forth below has been obtained and based upon sources believed by Canadian Imperial Bank of Commerce and CIBC World Markets Inc. (collectively, "CIBC") to be accurate, however, CIBC makes no representation or warranty, express or implied, in relation to the accuracy, completeness or reliability of the information contained herein. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied, is made regarding future performance. We assume no liability for any errors or any reliance you place on the information provided herein.

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.

Notes:

1. Restated on April 30, 2014. Refer to "Demand Loan" and "Intercompany Loan" for details of the restatement. All other information remains the same.

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 |
| Total | | 1,854,950,000 | | | | | |

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 |

Canadian Imperial Bank of Commerce Credit Ratings:

| | Moody's | DBRS | Fitch | Standard & Poor's |
|----------------|---------|-----------|--------|-------------------|
| Senior Debt | Aa3 | AA | AA- | A+ |
| Short-Term | P-1 | R-1(high) | F1+ | A-1 |
| Rating Outlook | Stable | Stable | Stable | Stable |

Covered Bond Credit Ratings

| | Moody's | Fitch |
|----------------------------|---------|-------|
| Covered Bond - Series CBL1 | Aaa | AAA |
| Covered Bond - Series CBL2 | Aaa | AAA |

Rating Triggers and Requirements

| Role | Counterparty | Rating Triggers | Test Result | Result if Test Failed | | |
|--|--------------|-------------------------|-------------|---|--|-----------|
| Account Bank & GDA Provider | CIBC | Moody's | Pass | Replace | | |
| | | | | | | |
| Senior Short Term | | A F1 | | | | |
| Standby Account Bank & Standby GDA Provider | BNS | | Pass | Replace | | |
| | | | | | | |
| Senior Short Term | | A F1 | | | | |
| Servicer Replacement Ratings | CIBC | | Pass | Replace | | |
| | | | | | | |
| Senior Short Term | | Baa2 F2 | | | | |
| Cash Manager Required Ratings | CIBC | | Pass | Replace | | |
| | | | | | | |
| Senior Short Term | | P-1 F2 | | | | |
| Title Trigger Event Ratings | CIBC | | Pass | Transfer of registered title | | |
| | | | | | | |
| Long Term | | Baa1 BBB+ | | | | |
| Interest Rate Swap Provider | CIBC | | Pass | Credit support, obtain a guarantee or replace | | |
| | | | | | | |
| | | Initial Rating Event | | | | A |
| | | Senior Short Term | | | | P-1 F1 |
| Subsequent Rating Event | | | Pass | Replace | | |
| | | | | | | |
| Senior Short Term | | A3 P-2 BBB- F3 | | | | |
| Covered Bond Swap Provider | CIBC | | Pass | Credit support, obtain a guarantee or replace | | |
| | | | | | | |
| | | Initial Rating Event | | | | A |
| | | Senior Short Term | | | | P-1 F1 |
| Subsequent Rating Event | | | Pass | Replace | | |
| | | | | | | |
| Senior Short Term | | A3 P-2 BBB- F3 | | | | |

Intercompany Loans (CAD)

| | | | | | |
|------------------------|-----------------|----------------------------------|-----------------|--|-----------------|
| Guarantee Loan: | \$2,006,831,777 | Demand Loan: ¹ | \$3,565,740,747 | Intercompany Loan: ¹ | \$5,572,572,524 |
|------------------------|-----------------|----------------------------------|-----------------|--|-----------------|

Notes

1. Balance revised to reflect the correct amount of Principal Receipts applied towards repayment of the Demand Loan during the Calculation Period ending on the current 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, has the Issuer's unsecured, unsubordinated and unguaranteed debt obligations been assigned a rating by Fitch of less than the Fitch Demand Loan Repayment Ratings? | No |



CIBC Legislative Covered Bond Programme Monthly Investor Report

Calculation Date: 31-Jan-2014
Date of Report¹: 13-Feb-2014

Fitch Demand Loan Repayment Ratings

| | |
|-------------|------|
| Senior Debt | 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 |

Cover Pool Summary Statistics

| | |
|---|---------------|
| Asset Type | Mortgages |
| Current Balance (CAD) | 5,434,715,568 |
| Previous Month Balance (CAD) | 5,502,587,093 |
| Number of Loans in Pool | 20,218 |
| Number of Properties | 20,218 |
| Number of Primary Borrowers | 19,714 |
| Average Loan Size (CAD) | 268,806 |
| Weighted Average Current LTV | 67.44% |
| Weighted Average Mortgage Rate | 3.24% |
| Weighted Average Original Term (Months) | 48.18 |
| Weighted Average Remaining Term (Months) | 30.89 |
| Weighted Average Seasoning (Months) | 17.29 |
| Weighted Average Authorized LTV | 71.21% |
| Weighted Average Original LTV | 71.20% |
| Weighted Average Maturity of Outstanding Bonds (Months) | 49.28 |

Notes

1. Note all loans are amortizing mortgages
2. Weighted Average Current LTV is 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 | \$10,280,565,000 |
| Issued under the Legislative Covered Bond Programme | \$1,854,950,000 |
| Total | \$12,135,515,000 |
| OSFI maximum (CAD Equivalent) [‡] : | \$15,583,994,520 |

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. Basel III Transitional Basis: ACM 18.0x; Total Capital \$21,601 million (Source: 2013 Annual Report)

Asset Coverage Test (CAD)

| | | | |
|--|------------------------|--------------------------------|--------|
| Outstanding Covered Bonds | \$1,854,950,000 | | |
| A = lesser of (i) LTV Adjusted True Balance and (ii) Asset Percentage Adjusted True Balance | \$5,018,266,757 | Method for Calculating "A": | ii |
| B = Principal Receipts | \$67,871,524 | Asset Percentage: ¹ | 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: | 85.00% |
| 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 | \$5,086,138,282 | | |

Asset Coverage Test **Pass**

¹ 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 | \$2,004,330,664 | | |
| A = LTV Adjusted Loan Present Value | \$5,432,459,405 | Weighted average rate used for discounting | 3.38% |
| B = Principal Receipts | \$67,871,524 | | |
| 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 | \$5,500,330,929 | | |

Valuation Calculation **\$3,496,000,266**

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 |

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.

If the Final Maturity Date is within 12 months from the Pre-Maturity Test Date

Reserve Fund

| Reserve Fund Required Amount Ratings | Moody's | Fitch |
|--------------------------------------|---------|-------|
| Senior | | 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**



CIBC Legislative Covered Bond Programme Monthly Investor Report

Calculation Date:
Date of Report:

31-Jan-2014
13-Feb-2014

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 | 1,825 | 9.03% | 128,331,634 | 2.36% |
| 100,000 - 149,999 | 2,922 | 14.45% | 370,652,595 | 6.82% |
| 150,000 - 199,999 | 3,529 | 17.45% | 617,966,787 | 11.37% |
| 200,000 - 249,999 | 3,130 | 15.48% | 704,380,205 | 12.96% |
| 250,000 - 299,999 | 2,659 | 13.15% | 729,439,438 | 13.42% |
| 300,000 - 349,999 | 1,905 | 9.42% | 617,740,022 | 11.37% |
| 350,000 - 399,999 | 1,287 | 6.37% | 481,727,810 | 8.86% |
| 400,000 - 449,999 | 834 | 4.13% | 353,350,782 | 6.50% |
| 450,000 - 499,999 | 567 | 2.80% | 268,251,393 | 4.94% |
| 500,000 - 549,999 | 401 | 1.98% | 210,385,756 | 3.87% |
| 550,000 - 599,999 | 282 | 1.39% | 161,828,502 | 2.98% |
| 600,000 - 649,999 | 165 | 0.82% | 103,048,383 | 1.90% |
| 650,000 - 699,999 | 141 | 0.70% | 94,744,265 | 1.74% |
| 700,000 - 749,999 | 101 | 0.50% | 73,020,911 | 1.34% |
| 750,000 - 799,999 | 91 | 0.45% | 70,353,139 | 1.29% |
| 800,000 - 849,999 | 51 | 0.25% | 42,139,219 | 0.78% |
| 850,000 - 899,999 | 37 | 0.18% | 32,320,386 | 0.59% |
| 900,000 - 949,999 | 40 | 0.20% | 37,069,929 | 0.68% |
| 950,000 - 999,999 | 42 | 0.21% | 40,761,645 | 0.75% |
| 1,000,000 and above | 209 | 1.03% | 297,202,767 | 5.47% |
| Total | 20,218 | 100.00% | 5,434,715,568 | 100.00% |

Rate Type Distribution

| | Number of Loans | Percentage | Principal Balance | Percentage |
|--------------|-----------------|----------------|----------------------|----------------|
| Fixed | 19,957 | 98.71% | 5,353,383,591 | 98.50% |
| Variable | 261 | 1.29% | 81,331,977 | 1.50% |
| Total | 20,218 | 100.00% | 5,434,715,568 | 100.00% |

Occupancy Type Distribution

| | Number of Loans | Percentage | Principal Balance | Percentage |
|--------------------|-----------------|----------------|----------------------|----------------|
| Not Owner Occupied | 2,660 | 13.16% | 610,265,742 | 11.23% |
| Owner Occupied | 17,558 | 86.84% | 4,824,449,826 | 88.77% |
| Total | 20,218 | 100.00% | 5,434,715,568 | 100.00% |

Mortgage Rate Distribution

| | Number of Loans | Percentage | Principal Balance | Percentage |
|-------------------|-----------------|----------------|----------------------|----------------|
| 1.9999% and Below | 4 | 0.02% | 2,635,053 | 0.05% |
| 2.0000% - 2.4999% | 877 | 4.34% | 342,745,325 | 6.31% |
| 2.5000% - 2.9999% | 7,916 | 39.15% | 2,258,191,168 | 41.55% |
| 3.0000% - 3.4999% | 5,509 | 27.25% | 1,390,655,434 | 25.59% |
| 3.5000% - 3.9999% | 4,457 | 22.04% | 1,112,303,594 | 20.47% |
| 4.0000% and Above | 1,455 | 7.20% | 328,184,995 | 6.04% |
| Total | 20,218 | 100.00% | 5,434,715,568 | 100.00% |

Remaining Term Distribution

| | Number of Loans | Percentage | Principal Balance | Percentage |
|------------------------|-----------------|----------------|----------------------|----------------|
| 5.99 months and Below | 1,043 | 5.16% | 315,276,736 | 5.80% |
| 6.00 - 11.99 months | 1,542 | 7.63% | 446,260,741 | 8.21% |
| 12.00 - 23.99 months | 3,744 | 18.52% | 1,064,320,548 | 19.58% |
| 24.00 - 35.99 months | 5,163 | 25.54% | 1,371,708,624 | 25.24% |
| 36.00 - 41.99 months | 1,503 | 7.43% | 381,695,873 | 7.02% |
| 42.00 - 47.99 months | 4,970 | 24.58% | 1,285,561,012 | 23.65% |
| 48.00 - 53.99 months | 947 | 4.68% | 255,247,667 | 4.70% |
| 54.00 - 59.99 months | 431 | 2.13% | 116,854,556 | 2.15% |
| 60.00 months and Above | 875 | 4.33% | 197,789,812 | 3.64% |
| Total | 20,218 | 100.00% | 5,434,715,568 | 100.00% |

Property Type Distribution

| | Number of Loans | Percentage | Principal Balance | Percentage |
|--------------------------|-----------------|----------------|----------------------|----------------|
| Detached (Single Family) | 17,079 | 84.47% | 4,742,852,783 | 87.27% |
| Condo | 3,110 | 15.38% | 682,073,615 | 12.55% |
| Miscellaneous | 29 | 0.14% | 9,789,170 | 0.18% |
| Total | 20,218 | 100.00% | 5,434,715,568 | 100.00% |

Multi-Dimensional Distribution by Region, LTV* and Arrear:

*Note: LTV are based on appraisal amounts at origination.

Current-<30

| LTV | British Columbia | Prairies | Ontario | Quebec | Atlantic | Other | Total |
|---------------|----------------------|--------------------|----------------------|--------------------|--------------------|----------|----------------------|
| <20 | 10,945,093 | 1,389,799 | 17,004,587 | 2,406,939 | 177,307 | - | 31,923,725 |
| 20.01 - 30.00 | 22,980,483 | 3,797,592 | 65,507,093 | 5,805,098 | 511,897 | - | 98,602,162 |
| 30.01 - 40.00 | 39,852,684 | 6,973,408 | 108,275,383 | 11,017,688 | 2,137,512 | - | 168,256,674 |
| 40.01 - 50.00 | 80,820,985 | 13,637,594 | 210,946,656 | 19,903,330 | 4,408,515 | - | 329,717,080 |
| 50.01 - 55.00 | 50,774,865 | 10,276,600 | 163,664,789 | 13,776,422 | 4,744,965 | - | 243,237,641 |
| 55.01 - 60.00 | 120,633,092 | 18,857,192 | 212,224,463 | 18,938,900 | 4,580,507 | - | 375,234,154 |
| 60.01 - 65.00 | 117,050,451 | 24,801,462 | 291,618,908 | 18,383,243 | 7,898,205 | - | 459,752,269 |
| 65.01 - 70.00 | 149,748,635 | 39,837,570 | 351,847,496 | 29,290,690 | 10,020,950 | - | 580,745,340 |
| 70.01 - 75.00 | 176,832,190 | 86,033,945 | 635,127,739 | 58,329,465 | 28,244,924 | - | 984,568,262 |
| 75.01 - 80.00 | 313,590,663 | 266,677,516 | 1,302,060,308 | 181,758,098 | 90,821,519 | - | 2,154,908,103 |
| >80.00 | - | - | - | - | - | - | - |
| Total | 1,083,229,139 | 472,282,677 | 3,358,277,423 | 359,609,871 | 153,546,300 | - | 5,426,945,410 |



CIBC Legislative Covered Bond Programme Monthly Investor Report

Calculation Date:
Date of Report:

31-Jan-2014
13-Feb-2014

| 30-<60 | | British Columbia | Prairies | Ontario | Quebec | Atlantic | Other | Total |
|--------|---------------|----------------------|--------------------|----------------------|--------------------|--------------------|----------|----------------------|
| LTV | <20 | - | - | - | - | - | - | - |
| | 20.01 - 30.00 | - | - | - | - | - | - | - |
| | 30.01 - 40.00 | 238,768 | - | 95,862 | - | 14,433 | - | 349,062 |
| | 40.01 - 50.00 | - | - | 211,470 | - | - | - | 211,470 |
| | 50.01 - 55.00 | - | - | - | - | - | - | - |
| | 55.01 - 60.00 | - | - | - | - | - | - | - |
| | 60.01 - 65.00 | - | - | 233,063 | - | - | - | 233,063 |
| | 65.01 - 70.00 | - | - | - | - | - | - | - |
| | 70.01 - 75.00 | - | - | 319,571 | - | - | - | 319,571 |
| | 75.01 - 80.00 | 749,235 | 176,557 | 1,240,930 | - | - | - | 2,166,723 |
| | >80.00 | - | - | - | - | - | - | - |
| | Total | 988,003 | 176,557 | 2,100,896 | - | 14,433 | - | 3,279,889 |
| 60-<90 | | British Columbia | Prairies | Ontario | Quebec | Atlantic | Other | Total |
| LTV | <20 | - | - | 21,038 | - | - | - | 21,038 |
| | 20.01 - 30.00 | - | - | - | - | - | - | - |
| | 30.01 - 40.00 | - | - | - | - | - | - | - |
| | 40.01 - 50.00 | - | - | - | - | - | - | - |
| | 50.01 - 55.00 | - | - | - | - | - | - | - |
| | 55.01 - 60.00 | - | - | 50,516 | - | - | - | 50,516 |
| | 60.01 - 65.00 | - | - | 140,775 | - | - | - | 140,775 |
| | 65.01 - 70.00 | - | - | - | - | - | - | - |
| | 70.01 - 75.00 | - | - | - | 338,487 | 59,700 | - | 398,187 |
| | 75.01 - 80.00 | - | 188,815 | - | - | - | - | 188,815 |
| | >80.00 | - | - | - | - | - | - | - |
| | Total | - | 188,815 | 212,329 | 338,487 | 59,700 | - | 799,330 |
| 90+ | | British Columbia | Prairies | Ontario | Quebec | Atlantic | Other | Total |
| LTV | <20 | - | - | 541 | - | - | - | 541 |
| | 20.01 - 30.00 | - | - | - | - | - | - | - |
| | 30.01 - 40.00 | - | - | - | - | - | - | - |
| | 40.01 - 50.00 | - | - | - | - | - | - | - |
| | 50.01 - 55.00 | - | - | - | - | - | - | - |
| | 55.01 - 60.00 | - | - | - | - | - | - | - |
| | 60.01 - 65.00 | 1,200,639 | - | 142,419 | - | - | - | 1,343,058 |
| | 65.01 - 70.00 | - | - | 95,416 | - | - | - | 95,416 |
| | 70.01 - 75.00 | - | - | 440,863 | - | - | - | 440,863 |
| | 75.01 - 80.00 | 348,219 | 255,512 | 1,056,144 | 151,186 | - | - | 1,811,061 |
| | >80.00 | - | - | - | - | - | - | - |
| | Total | 1,548,858 | 255,512 | 1,735,383 | 151,186 | - | - | 3,690,939 |
| | Total | 1,085,766,000 | 472,903,562 | 3,362,326,031 | 360,099,543 | 153,620,432 | - | 5,434,715,568 |

Multi-Dimensional Distribution by LTV* and Credit Score

*Note: LTV are based on appraisal amounts at origination.

| | <599 | 600 - 650 | 651 - 700 | 701 - 750 | 751 - 800 | >800 | N/A | Total |
|---------------|-------------------|--------------------|--------------------|----------------------|----------------------|--------------------|--------------------|----------------------|
| <20 | 69,558 | 903,580 | 2,909,177 | 4,685,193 | 15,494,183 | 6,561,162 | 1,322,452 | 31,945,304 |
| 20.01 - 30.00 | 1,294,865 | 4,565,833 | 5,524,278 | 25,451,084 | 41,270,712 | 14,717,437 | 5,777,952 | 98,602,162 |
| 30.01 - 40.00 | 2,206,562 | 5,490,758 | 14,444,516 | 42,072,901 | 72,380,302 | 20,506,824 | 11,503,873 | 168,605,736 |
| 40.01 - 50.00 | 3,062,911 | 18,732,679 | 32,988,854 | 93,859,325 | 125,425,848 | 37,818,700 | 18,040,232 | 329,928,550 |
| 50.01 - 55.00 | 1,615,234 | 10,055,476 | 30,817,757 | 70,370,944 | 92,126,999 | 22,460,913 | 15,790,317 | 243,237,641 |
| 55.01 - 60.00 | 4,227,055 | 12,816,687 | 44,630,302 | 107,856,975 | 142,086,725 | 30,412,818 | 33,254,107 | 375,284,670 |
| 60.01 - 65.00 | 4,800,701 | 22,244,394 | 62,451,694 | 132,644,189 | 160,781,416 | 38,391,807 | 40,154,963 | 461,469,164 |
| 65.01 - 70.00 | 4,199,073 | 27,821,618 | 90,776,813 | 167,515,190 | 192,205,059 | 51,143,857 | 47,179,146 | 580,840,756 |
| 70.01 - 75.00 | 13,481,957 | 69,833,925 | 169,685,053 | 316,188,494 | 288,967,344 | 78,587,417 | 48,982,692 | 985,726,883 |
| 75.01 - 80.00 | 25,528,422 | 173,012,401 | 437,377,186 | 711,437,955 | 611,904,064 | 128,201,135 | 71,613,539 | 2,159,074,702 |
| >80.00 | - | - | - | - | - | - | - | - |
| Total | 60,486,337 | 345,477,352 | 891,605,631 | 1,672,082,250 | 1,742,642,653 | 428,802,070 | 293,619,274 | 5,434,715,568 |

Cover Pool - Substitute Assets

| | |
|---------|-----|
| Type | N/A |
| Amount | N/A |
| Ratings | N/A |