



CIBC Legislative Covered Bond Programme Monthly Investor Report

Calculation Date:
Date of Report:

29-May-2015
15-Jun-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 ^{1,2,3}	Negative	Negative	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.

3. On May 20, 2015 DBRS changed the trend on the seven 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	Moody's	Fitch	Test Result	Result if Test Failed
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
		Long-term			
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		
Short-term			BBB+		
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		
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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: \$6,030,481,396 Demand Loan: \$6,468,648,577 Intercompany Loan¹: \$12,499,129,973

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)	12,064,804,410
Previous Month Balance (CAD)	12,268,429,138
Number of Loans in Pool	47,764
Number of Properties	47,764
Number of Primary Borrowers	45,433
Average Loan Size (CAD)	252,592
Weighted Average Current LTV ²	61.72%
Weighted Average Current LTV (unindexed) ³	66.44%
Weighted Average Mortgage Rate	3.03%
Weighted Average Original Term (Months)	51.55
Weighted Average Remaining Term (Months)	31.55
Weighted Average Seasoning (Months)	20.00
Weighted Average Authorized LTV ³	71.35%
Weighted Average Original LTV ³	71.34%
Weighted Average Maturity of Outstanding Bonds (Months)	43.70

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):	\$17,469,775,960

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	\$1,135,018,390	Method for Calculating "A":	ii
B = Principal Receipts	\$203,624,728	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	\$11,338,643,118		
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	\$5,584,664,173		
A = LTV Adjusted Loan Present Value ¹	\$1,170,635,662	Weighted average rate used for discounting	2.59%
B = Principal Receipts	\$203,624,728		
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	\$12,374,260,390		
Valuation Calculation	\$6,789,596,217		

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	5,846	12.24%	410,285,623	3.40%
100,000 - 149,999	7,679	16.08%	971,256,872	8.05%
150,000 - 199,999	8,245	17.26%	1,443,504,688	11.96%
200,000 - 249,999	7,055	14.77%	1,583,590,471	13.13%
250,000 - 299,999	5,616	11.76%	1,538,018,580	12.75%
300,000 - 349,999	4,023	8.42%	1,303,039,899	10.80%
350,000 - 399,999	2,871	6.01%	1,072,223,015	8.89%
400,000 - 449,999	1,816	3.80%	769,706,084	6.38%
450,000 - 499,999	1,287	2.69%	609,852,613	5.05%
500,000 - 549,999	838	1.75%	438,382,996	3.63%
550,000 - 599,999	596	1.25%	341,080,145	2.83%
600,000 - 649,999	449	0.94%	280,520,411	2.33%
650,000 - 699,999	322	0.67%	216,503,345	1.79%
700,000 - 749,999	272	0.57%	197,083,485	1.63%
750,000 - 799,999	241	0.50%	186,285,350	1.54%
800,000 - 849,999	98	0.21%	80,642,099	0.67%
850,000 - 899,999	79	0.17%	68,935,049	0.57%
900,000 - 949,999	68	0.14%	62,839,090	0.52%
950,000 - 999,999	46	0.10%	44,769,919	0.37%
1,000,000 and above	317	0.66%	446,284,674	3.70%
Total	47,764	100.00%	12,064,804,410	100.00%

Rate Type Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
Fixed	39,314	82.31%	9,727,741,788	80.63%
Variable	8,450	17.69%	2,337,062,622	19.37%
Total	47,764	100.00%	12,064,804,410	100.00%

Occupancy Type Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
Not Owner Occupied	9,583	20.06%	2,212,230,278	18.34%
Owner Occupied	38,181	79.94%	9,852,574,132	81.66%
Total	47,764	100.00%	12,064,804,410	100.00%

Mortgage Rate Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
1.999% and Below	159	0.33%	52,054,729	0.43%
2.000% - 2.499%	6,857	14.36%	2,056,743,337	17.05%
2.500% - 2.999%	20,693	43.32%	5,263,391,788	43.63%
3.000% - 3.499%	10,698	22.40%	2,600,525,336	21.55%
3.500% - 3.999%	7,196	15.07%	1,648,813,115	13.67%
4.000% and Above	2,161	4.52%	443,276,105	3.67%
Total	47,764	100.00%	12,064,804,410	100.00%

Remaining Term Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
5.99 months and Below	1,981	4.15%	529,358,923	4.39%
6.00 - 11.99 months	5,894	12.34%	1,510,583,748	12.52%
12.00 - 23.99 months	7,899	16.54%	2,031,513,460	16.84%
24.00 - 35.99 months	10,190	21.33%	2,522,080,167	20.90%
36.00 - 41.99 months	5,494	11.50%	1,376,509,844	11.41%
42.00 - 47.99 months	4,443	9.30%	1,103,474,507	9.15%
48.00 - 53.99 months	9,164	19.19%	2,310,873,417	19.15%
54.00 - 59.99 months	2,123	4.44%	533,304,479	4.42%
60.00 months and Above	576	1.21%	147,105,865	1.22%
Total	47,764	100.00%	12,064,804,410	100.00%

Property Type Distribution

	Number of Loans	Percentage	Principal Balance	Percentage
Detached (Single Family)	40,794	85.41%	10,577,268,769	87.67%
Condo	6,839	14.32%	1,453,870,849	12.05%
Miscellaneous	131	0.27%	33,664,792	0.28%
Total	47,764	100.00%	12,064,804,410	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	35,589,899	22,038,888	88,079,557	9,352,461	3,334,320	-	158,396,135
20.01 - 30.00	65,641,653	43,209,466	166,795,787	24,450,809	7,909,204	-	308,006,919
30.01 - 40.00	115,060,823	91,482,470	354,893,994	37,553,746	25,577,101	-	624,568,134
40.01 - 50.00	220,003,583	174,948,750	638,064,361	69,519,555	40,608,698	-	1,143,144,947
50.01 - 55.00	185,626,610	132,778,368	504,769,498	56,547,581	30,568,937	-	910,290,993
55.01 - 60.00	211,901,862	203,394,508	722,666,768	79,305,960	49,843,683	-	1,267,112,781
60.01 - 65.00	247,761,727	295,255,031	888,905,851	106,308,224	61,500,063	-	1,599,730,896
65.01 - 70.00	315,418,321	374,430,199	961,380,582	142,724,239	119,784,226	-	1,913,737,567
70.01 - 75.00	455,818,998	352,520,993	969,915,658	234,508,886	145,013,119	-	2,157,777,654
75.01 - 80.00	328,073,576	290,543,083	692,355,699	208,865,524	149,339,596	-	1,669,177,477
>80.00	56,714,832	46,096,315	62,973,297	37,662,246	70,558,775	-	274,006,583
Total	2,237,611,983	2,026,699,081	6,050,801,051	1,006,799,249	704,038,721	-	12,025,950,086



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30-<60

LTV	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
<20	-	-	281	39,742	-	-	40,023
20.01 - 30.00	420,871	205,762	39,287	-	13,827	-	679,747
30.01 - 40.00	-	133,234	-	-	132,305	-	265,539
40.01 - 50.00	-	361,148	601,317	511,777	-	-	1,474,242
50.01 - 55.00	108,388	172,148	1,068,578	-	-	-	1,349,113
55.01 - 60.00	-	130,649	2,882,073	-	86,292	-	3,099,014
60.01 - 65.00	267,268	635,241	1,710,792	506,717	-	-	3,120,018
65.01 - 70.00	92,590	966,379	1,129,316	246,509	293,180	-	2,727,975
70.01 - 75.00	1,553,966	477,819	545,928	414,214	186,787	-	3,178,713
75.01 - 80.00	1,324,965	1,198,152	-	378,558	76,700	-	2,978,375
>80.00	-	-	170,127	-	-	-	170,127
Total	3,768,049	4,280,531	8,147,698	2,097,516	789,091	-	19,082,886

Days Delinquent

60-<90

LTV	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
<20	-	-	-	-	-	-	-
20.01 - 30.00	-	-	-	-	-	-	-
30.01 - 40.00	-	-	-	-	69,311	-	69,311
40.01 - 50.00	-	-	-	-	-	-	-
50.01 - 55.00	-	86,339	318,288	-	-	-	404,627
55.01 - 60.00	-	-	70,084	-	-	-	70,084
60.01 - 65.00	-	1,787,810	-	-	-	-	1,787,810
65.01 - 70.00	572,357	155,813	278,697	-	234,026	-	1,240,893
70.01 - 75.00	696,788	-	418,743	-	62,743	-	1,178,273
75.01 - 80.00	405,816	-	260,502	435,417	-	-	1,101,734
>80.00	-	-	-	-	-	-	-
Total	1,674,961	2,029,963	1,346,313	435,417	366,079	-	5,852,732

Days Delinquent

90+

LTV	British Columbia	Prairies	Ontario	Quebec	Atlantic	Other	Total
<20	1,665	-	21,885	-	10,781	-	34,331
20.01 - 30.00	-	-	237,104	-	-	-	237,104
30.01 - 40.00	-	-	-	-	-	-	-
40.01 - 50.00	-	128,184	214,346	-	178,941	-	521,470
50.01 - 55.00	-	300,028	1,394,522	-	-	-	1,694,550
55.01 - 60.00	-	-	887,680	-	-	-	887,680
60.01 - 65.00	331,044	-	2,556,443	-	-	-	2,887,487
65.01 - 70.00	767,866	121,389	504,716	172,507	241,896	-	1,808,373
70.01 - 75.00	1,556,397	-	1,277,694	701,176	230,260	-	3,765,527
75.01 - 80.00	308,318	615,490	776,417	203,738	-	-	1,903,964
>80.00	-	-	-	178,221	-	-	178,221
Total	2,965,290	1,165,091	8,049,027	1,077,421	661,877	-	13,918,706
Total	2,246,020,283	2,034,174,666	6,068,344,089	1,010,409,603	705,855,768	-	12,064,804,410

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	2,632,159	6,882,644	12,378,054	35,294,615	70,925,599	26,763,738	3,593,679	158,470,488
20.01 - 30.00	4,210,056	14,448,363	31,677,641	80,906,692	125,830,048	47,078,273	4,772,697	308,923,770
30.01 - 40.00	6,334,734	29,674,306	78,024,107	182,543,357	235,641,050	79,090,141	13,595,288	624,902,984
40.01 - 50.00	15,763,119	64,401,265	161,282,170	317,876,641	423,281,759	133,358,880	29,176,927	1,145,140,660
50.01 - 55.00	20,983,074	56,204,502	131,221,828	265,944,085	316,463,430	94,927,004	27,995,361	913,739,284
55.01 - 60.00	19,320,115	91,291,802	212,935,786	392,567,141	389,616,056	123,358,293	42,080,365	1,271,169,558
60.01 - 65.00	31,475,348	126,894,383	293,087,595	503,414,541	497,860,518	122,905,437	31,888,391	1,607,526,212
65.01 - 70.00	28,546,224	169,426,219	394,090,701	587,358,672	571,810,957	136,343,984	31,938,050	1,919,514,807
70.01 - 75.00	35,063,025	208,843,059	444,140,658	687,822,792	619,669,563	144,984,133	25,376,938	2,165,900,167
75.01 - 80.00	31,005,656	162,594,830	378,668,922	535,247,030	449,899,933	108,220,964	9,524,216	1,675,161,550
>80.00	5,831,152	32,222,520	64,503,149	88,854,557	71,409,254	11,219,871	314,428	274,354,931
Total	201,164,662	962,883,893	2,202,010,610	3,677,830,122	3,772,408,167	1,028,250,717	220,256,238	12,064,804,410

Cover Pool - Substitute Assets

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

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