



CIBC Legislative Covered Bond Programme Monthly Investor Report

Calculation Date:
Date of Report:

31-Dec-2013
15-Jan-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.

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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, | Canadian Imperial Bank of Commerce |
| Cash Manager, Account Bank, | |
| GDA Provider, Interest Rate Swap | |
| Provider, Covered Bond Swap | |
| Provider | |
| 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 | The Bank of Nova Scotia (Moody's: P-1/Aa2; Fitch: F1+/AA-) |
| GDA Provider | |
| 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 |
|---|--------------|-----------------|-------|-------------|---|
| | | Moody's | Fitch | | |
| Account Bank & GDA Provider | CIBC | | | Pass | Replace |
| Senior | | | A | | |
| Short Term | | P-1 | F1 | | |
| Standby Account Bank & Standby GDA Provider | BNS | | | Pass | Replace |
| Senior | | | A | | |
| Short Term | | P-1 | F1 | | |
| Servicer Replacement Ratings | CIBC | | | Pass | Replace |
| Senior | | Baa2 | | | |
| Short Term | | | F2 | | |
| Cash Manager Required Ratings | CIBC | | | Pass | Replace |
| Short Term | | P-1 | F2 | | |
| Title Trigger Event Ratings | CIBC | | | Pass | Transfer of registered title |
| Long Term | | Baa1 | BBB+ | | |
| Interest Rate Swap Provider | CIBC | | | | |
| Initial Rating Event | | | | Pass | Credit support, obtain a guarantee or replace |
| Senior | | A2 | A | | |
| Short Term | | P-1 | F1 | | |
| Subsequent Rating Event | | | | Pass | Replace |
| Senior | | A3 | BBB- | | |
| Short Term | | P-2 | F3 | | |
| Covered Bond Swap Provider | CIBC | | | | |
| Initial Rating Event | | | | Pass | Credit support, obtain a guarantee or replace |
| Senior | | A2 | A | | |
| Short Term | | P-1 | F1 | | |
| Subsequent Rating Event | | | | Pass | Replace |
| Senior | | A3 | BBB- | | |
| Short Term | | P-2 | F3 | | |

Intercompany Loans (CAD)

| | | | | | |
|-----------------|-----------------|--------------|-----------------|--------------------|-----------------|
| Guarantee Loan: | \$2,006,092,654 | Demand Loan: | \$3,652,834,621 | Intercompany Loan: | \$5,658,927,274 |
|-----------------|-----------------|--------------|-----------------|--------------------|-----------------|

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 |



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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) | 5,502,587,093 |
| Previous Month Balance (CAD) | 5,582,671,785 |
| Number of Loans in Pool | 20,382 |
| Number of Properties | 20,382 |
| Number of Primary Borrowers | 19,874 |
| Average Loan Size (CAD) | 269,973 |
| Weighted Average Current LTV | 67.63% |
| Weighted Average Mortgage Rate | 3.24% |
| Weighted Average Original Term (Months) | 47.83 |
| Weighted Average Remaining Term (Months) | 31.31 |
| Weighted Average Seasoning (Months) | 16.52 |
| Weighted Average Authorized LTV | 71.20% |
| Weighted Average Original LTV | 71.19% |
| Weighted Average Maturity of Outstanding Bonds (Months) | 50.71 |

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) ¹ : | |
| 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) ² : | \$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 | \$5,081,978,490 | Method for Calculating "A": | ii |
| B = Principal Receipts | \$80,084,692 | 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 | <u>\$5,162,063,182</u> | | |

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 | \$1,956,006,138 | | |
| A = LTV Adjusted Loan Present Value | \$5,499,976,720 | Weighted average rate used for discounting | 3.37% |
| B = Principal Receipts | \$80,084,692 | | |
| 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 | <u>\$5,580,061,412</u> | | |
| Valuation Calculation | \$3,624,055,274 | | |

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

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



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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 | 1,823 | 8.94% | 128,637,570 | 2.34% |
| 100,000 - 149,999 | 2,922 | 14.34% | 370,880,668 | 6.74% |
| 150,000 - 199,999 | 3,539 | 17.36% | 619,753,939 | 11.26% |
| 200,000 - 249,999 | 3,134 | 15.38% | 704,726,866 | 12.81% |
| 250,000 - 299,999 | 2,703 | 13.26% | 741,191,681 | 13.47% |
| 300,000 - 349,999 | 1,930 | 9.47% | 625,688,077 | 11.37% |
| 350,000 - 399,999 | 1,314 | 6.45% | 491,826,240 | 8.94% |
| 400,000 - 449,999 | 846 | 4.15% | 358,291,144 | 6.51% |
| 450,000 - 499,999 | 575 | 2.82% | 272,063,361 | 4.94% |
| 500,000 - 549,999 | 409 | 2.01% | 214,547,506 | 3.90% |
| 550,000 - 599,999 | 284 | 1.39% | 163,005,172 | 2.96% |
| 600,000 - 649,999 | 166 | 0.81% | 103,510,614 | 1.88% |
| 650,000 - 699,999 | 155 | 0.76% | 104,100,994 | 1.89% |
| 700,000 - 749,999 | 104 | 0.51% | 75,258,128 | 1.37% |
| 750,000 - 799,999 | 90 | 0.44% | 69,563,049 | 1.26% |
| 800,000 - 849,999 | 54 | 0.26% | 44,571,130 | 0.81% |
| 850,000 - 899,999 | 38 | 0.19% | 33,160,362 | 0.60% |
| 900,000 - 949,999 | 39 | 0.19% | 36,111,033 | 0.66% |
| 950,000 - 999,999 | 41 | 0.20% | 39,737,162 | 0.72% |
| 1,000,000 and above | 216 | 1.06% | 305,962,397 | 5.56% |
| Total | 20,382 | 100.00% | 5,502,587,093 | 100.00% |

Rate Type Distribution

| | Number of Loans | Percentage | Principal Balance | Percentage |
|--------------|-----------------|----------------|----------------------|----------------|
| Fixed | 20,171 | 98.96% | 5,440,970,855 | 98.88% |
| Variable | 211 | 1.04% | 61,616,237 | 1.12% |
| Total | 20,382 | 100.00% | 5,502,587,093 | 100.00% |

Occupancy Type Distribution

| | Number of Loans | Percentage | Principal Balance | Percentage |
|--------------------|-----------------|----------------|----------------------|----------------|
| Not Owner Occupied | 2,675 | 13.12% | 616,988,335 | 11.21% |
| Owner Occupied | 17,707 | 86.88% | 4,885,598,757 | 88.79% |
| Total | 20,382 | 100.00% | 5,502,587,093 | 100.00% |

Mortgage Rate Distribution

| | Number of Loans | Percentage | Principal Balance | Percentage |
|-------------------|-----------------|----------------|----------------------|----------------|
| 1.9999% and Below | 6 | 0.03% | 3,638,514 | 0.07% |
| 2.0000% - 2.4999% | 908 | 4.45% | 356,281,631 | 6.47% |
| 2.5000% - 2.9999% | 7,896 | 38.74% | 2,261,268,874 | 41.09% |
| 3.0000% - 3.4999% | 5,544 | 27.20% | 1,404,258,364 | 25.52% |
| 3.5000% - 3.9999% | 4,530 | 22.23% | 1,135,439,980 | 20.63% |
| 4.0000% and Above | 1,498 | 7.35% | 341,699,730 | 6.21% |
| Total | 20,382 | 100.00% | 5,502,587,093 | 100.00% |

Remaining Term Distribution

| | Number of Loans | Percentage | Principal Balance | Percentage |
|------------------------|-----------------|----------------|----------------------|----------------|
| 5.99 months and Below | 1,105 | 5.42% | 331,993,648 | 6.03% |
| 6.00 - 11.99 months | 1,430 | 7.02% | 417,325,290 | 7.58% |
| 12.00 - 23.99 months | 3,421 | 16.78% | 995,940,280 | 18.10% |
| 24.00 - 35.99 months | 5,620 | 27.57% | 1,505,100,463 | 27.35% |
| 36.00 - 41.99 months | 1,038 | 5.09% | 258,179,538 | 4.69% |
| 42.00 - 47.99 months | 4,725 | 23.18% | 1,223,633,221 | 22.24% |
| 48.00 - 53.99 months | 1,771 | 8.69% | 470,195,012 | 8.54% |
| 54.00 - 59.99 months | 397 | 1.95% | 102,851,832 | 1.87% |
| 60.00 months and Above | 875 | 4.29% | 197,367,809 | 3.59% |
| Total | 20,382 | 100.00% | 5,502,587,093 | 100.00% |

Property Type Distribution

| | Number of Loans | Percentage | Principal Balance | Percentage |
|--------------------------|-----------------|----------------|----------------------|----------------|
| Detached (Single Family) | 17,221 | 84.49% | 4,803,026,643 | 87.29% |
| Condo | 3,132 | 15.37% | 689,748,827 | 12.53% |
| Miscellaneous | 29 | 0.14% | 9,811,623 | 0.18% |
| Total | 20,382 | 100.00% | 5,502,587,093 | 100.00% |

Multi-Dimensional Distribution by Region, LTV* and Arrears

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

Current <30

| LTV | British Columbia | Prairies | Ontario | Quebec | Atlantic | Other | Total |
|---------------|----------------------|--------------------|----------------------|--------------------|--------------------|----------|----------------------|
| <20 | 10,458,140 | 1,314,442 | 15,742,941 | 2,477,238 | 184,848 | - | 30,177,609 |
| 20.01 - 30.00 | 23,040,980 | 3,930,057 | 66,754,606 | 5,589,193 | 516,555 | - | 99,831,390 |
| 30.01 - 40.00 | 40,834,941 | 7,269,514 | 106,745,118 | 10,856,630 | 2,181,139 | - | 167,887,342 |
| 40.01 - 50.00 | 81,641,906 | 13,541,413 | 211,032,649 | 19,666,008 | 4,426,517 | - | 330,308,494 |
| 50.01 - 55.00 | 50,936,247 | 10,520,056 | 166,055,963 | 14,730,118 | 4,215,303 | - | 246,457,687 |
| 55.01 - 60.00 | 118,368,612 | 17,542,291 | 209,101,623 | 17,990,511 | 4,958,001 | - | 367,961,038 |
| 60.01 - 65.00 | 122,490,631 | 25,798,903 | 287,176,611 | 18,698,047 | 7,544,575 | - | 461,708,768 |
| 65.01 - 70.00 | 149,041,800 | 38,343,641 | 352,831,469 | 30,564,853 | 10,322,070 | - | 581,103,833 |
| 70.01 - 75.00 | 172,834,684 | 83,889,557 | 621,906,544 | 58,272,562 | 26,241,632 | - | 963,144,979 |
| 75.01 - 80.00 | 326,535,186 | 276,727,356 | 1,362,625,361 | 186,026,981 | 93,858,555 | - | 2,245,773,438 |
| >80.00 | - | - | - | - | - | - | - |
| Total | 1,096,183,126 | 478,877,230 | 3,399,972,885 | 364,872,141 | 154,449,195 | - | 5,494,354,577 |



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30-<60

LTV

| | British Columbia | Prairies | Ontario | Quebec | Atlantic | Other | Total |
|---------------|------------------|----------|-----------|---------|----------|-------|-----------|
| <20 | - | - | 21,038 | - | - | - | 21,038 |
| 20.01 - 30.00 | - | - | - | - | - | - | - |
| 30.01 - 40.00 | - | - | 178,954 | - | - | - | 178,954 |
| 40.01 - 50.00 | - | - | 234,208 | - | - | - | 234,208 |
| 50.01 - 55.00 | 507,194 | - | - | - | - | - | 507,194 |
| 55.01 - 60.00 | - | - | 50,516 | - | - | - | 50,516 |
| 60.01 - 65.00 | - | - | 140,775 | - | - | - | 140,775 |
| 65.01 - 70.00 | - | - | 95,416 | - | - | - | 95,416 |
| 70.01 - 75.00 | - | - | 392,511 | 338,487 | 240,796 | - | 971,794 |
| 75.01 - 80.00 | 630,469 | - | 1,654,552 | - | - | - | 2,285,021 |
| >80.00 | - | - | - | - | - | - | - |
| Total | 1,137,663 | - | 2,767,969 | 338,487 | 240,796 | - | 4,484,916 |

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 | - | - | - | - | - | - | - |
| 60.01 - 65.00 | - | - | - | - | - | - | - |
| 65.01 - 70.00 | - | - | - | - | - | - | - |
| 70.01 - 75.00 | - | - | 320,330 | - | - | - | 320,330 |
| 75.01 - 80.00 | - | - | 816,898 | - | - | - | 816,898 |
| >80.00 | - | - | - | - | - | - | - |
| Total | - | - | 1,137,228 | - | - | - | 1,137,228 |

90+

LTV

| | British Columbia | Prairies | Ontario | Quebec | Atlantic | Other | Total |
|---------------|----------------------|--------------------|----------------------|--------------------|--------------------|----------|----------------------|
| <20 | - | - | 541 | - | - | - | 541 |
| 20.01 - 30.00 | - | - | - | - | - | - | - |
| 30.01 - 40.00 | - | - | - | - | - | - | - |
| 40.01 - 50.00 | - | - | - | - | - | - | - |
| 50.01 - 55.00 | - | - | - | - | - | - | - |
| 55.01 - 60.00 | - | - | - | - | 150,221 | - | 150,221 |
| 60.01 - 65.00 | 1,200,639 | - | 143,204 | - | - | - | 1,343,843 |
| 65.01 - 70.00 | - | - | - | - | - | - | - |
| 70.01 - 75.00 | - | - | 121,604 | - | - | - | 121,604 |
| 75.01 - 80.00 | 348,219 | 255,512 | 239,247 | 151,186 | - | - | 994,163 |
| >80.00 | - | - | - | - | - | - | - |
| Total | 1,548,858 | 255,512 | 504,596 | 151,186 | 150,221 | - | 2,610,372 |
| Total | 1,098,869,647 | 479,132,742 | 3,404,382,678 | 365,361,813 | 154,840,212 | - | 5,502,587,093 |

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 | 69,732 | 909,812 | 2,417,241 | 4,592,877 | 14,239,082 | 6,343,638 | 1,626,806 | 30,199,188 |
| 20.01 - 30.00 | 1,298,550 | 4,586,389 | 5,966,287 | 25,345,344 | 42,612,066 | 14,614,447 | 5,408,307 | 99,831,390 |
| 30.01 - 40.00 | 2,213,952 | 5,221,537 | 14,840,688 | 40,715,013 | 72,532,789 | 20,845,778 | 11,696,538 | 168,066,296 |
| 40.01 - 50.00 | 3,070,742 | 17,702,467 | 33,178,584 | 97,408,860 | 123,792,943 | 38,410,359 | 16,978,746 | 330,542,702 |
| 50.01 - 55.00 | 1,619,003 | 11,440,802 | 31,274,854 | 68,297,642 | 95,440,545 | 22,505,889 | 16,386,146 | 246,964,881 |
| 55.01 - 60.00 | 4,124,881 | 11,786,856 | 44,121,790 | 108,081,322 | 137,358,960 | 29,412,935 | 33,275,031 | 368,161,774 |
| 60.01 - 65.00 | 4,412,518 | 22,917,239 | 63,096,908 | 131,982,114 | 162,224,667 | 38,521,907 | 40,038,033 | 463,193,386 |
| 65.01 - 70.00 | 4,877,429 | 27,987,120 | 86,297,460 | 168,418,295 | 194,273,498 | 51,143,975 | 48,201,473 | 581,199,249 |
| 70.01 - 75.00 | 11,869,224 | 66,985,223 | 168,412,644 | 304,692,687 | 283,602,278 | 79,437,796 | 49,558,855 | 964,558,707 |
| 75.01 - 80.00 | 27,867,164 | 179,836,272 | 456,069,998 | 742,529,272 | 636,173,224 | 133,756,751 | 73,636,839 | 2,249,869,520 |
| >80.00 | - | - | - | - | - | - | - | - |
| Total | 61,423,196 | 349,373,716 | 905,676,454 | 1,692,063,426 | 1,762,250,051 | 434,993,476 | 296,806,773 | 5,502,587,093 |

Cover Pool - Substitute Assets

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