

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



Distribution Date: 25-Jan-2021
 09-Jan-2021 12:44:51 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
A-H	NA	12/31/2020	0.00000 %	8,613,790,297.48	0.00	376,686,245.71	0.00	8,237,104,051.77	376,686,245.71	0.00
M-1	30711XAA2	01/22/2021	2.14800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	NA	12/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	30711XAB0	01/22/2021	5.39800 %	201,045,114.17	844,076.74	10,843,978.81	0.00	190,201,135.36	11,688,055.55	0.00
M-2H	NA	12/31/2020	0.00000 %	14,124,431.35	0.00	761,844.10	0.00	13,362,587.25	761,844.10	0.00
B-H	NA	12/31/2020	0.00000 %	58,483,467.21	0.00	0.00	1,262,599.12	57,220,868.09	0.00	23,048,259.91
Totals				8,887,443,310.21	844,076.74	388,292,068.62	1,262,599.12	8,497,888,642.47	389,136,145.36	23,048,259.91

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
 All Record Dates are based upon the governing documents and logic set forth as of closing.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-H	25,953,684,593.00	8,613,790,297.48	23,055,684.66	353,630,561.06	0.00	0.00	376,686,245.71	8,237,104,051.77	0.31737706	376,686,245.71
M-1	337,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-1H	23,711,074.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-2	337,500,000.00	201,045,114.17	684,359.88	10,159,618.94	0.00	0.00	10,843,978.81	190,201,135.36	0.56355892	10,843,978.81
M-2H	23,711,074.00	14,124,431.35	48,079.73	713,764.37	0.00	0.00	761,844.10	13,362,587.25	0.56355892	761,844.10
B-H	80,269,128.00	58,483,467.21	0.00	0.00	0.00	1,262,599.12	1,262,599.12	57,220,868.09	0.71286271	0.00
Totals	26,756,375,869.00	8,887,443,310.21	23,788,124.27	364,503,944.37	0.00	1,262,599.12	389,554,667.74	8,497,888,642.47	0.31760238	388,292,068.62

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-H	25,953,684,593.00	331.89084450	0.88833956	13.62544728	0.00000000	0.00000000	14.51378683	317.37705767	0.31737706	14.51378683
M-1	337,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-1H	23,711,074.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-2	337,500,000.00	595.68922717	2.02773298	30.10257464	0.00000000	0.00000000	32.13030759	563.55891959	0.56355892	32.13030759
M-2H	23,711,074.00	595.68922732	2.02773312	30.10257443	0.00000000	0.00000000	32.13030755	563.55891977	0.56355892	32.13030755
B-H	80,269,128.00	728.59228283	0.00000000	0.00000000	0.00000000	15.72957314	15.72957314	712.86270968	0.71286271	0.00000000

NOTE: All classes per \$1,000 denomination.

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
A-H	N/A	N/A	0.00000 %	8,613,790,297.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,237,104,051.77
M-1	N/A	N/A	2.14800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	12/28/20 - 01/24/21	28	5.39800 %	201,045,114.17	844,076.74	0.00	0.00	0.00	0.00	844,076.74	0.00	190,201,135.36
M-2H	N/A	N/A	0.00000 %	14,124,431.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,362,587.25
B-H	N/A	N/A	0.00000 %	58,483,467.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	57,220,868.09
Totals					844,076.74	0.00	0.00	0.00	0.00	844,076.74	0.00	

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
A-H	25,953,684,593.00	0.00000 %	331.89084450	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	317.37705767
M-1	337,500,000.00	2.14800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-1H	23,711,074.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-2	337,500,000.00	5.39800 %	595.68922717	2.50096812	0.00000000	0.00000000	0.00000000	0.00000000	2.50096812	0.00000000	563.55891959
M-2H	23,711,074.00	0.00000 %	595.68922732	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	563.55891977
B-H	80,269,128.00	0.00000 %	728.59228283	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	712.86270968

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	12,969,821.33
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(1,262,599.12)
Total Deposits	11,707,222.21
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	11,688,055.55
Total Withdrawals (Pool Distribution Amount)	11,707,222.21
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	389,554,667.75
Total Principal Reduction Cumulative	18,258,494,879.11
Scheduled Principal Current	23,788,124.26
Scheduled Principal Cumulative	3,192,439,444.13
Unscheduled Principal Current	364,503,944.37
Unscheduled Principal Cumulative	15,043,007,175.07
Senior Reduction Amount	376,686,245.71
Subordinate Reduction Amount	11,605,822.92
Calculated Recovery Principal Amount	11,358,930.96
Calculated Tranche Write-down Amount	1,262,599.12
Calculated Tranche Write-up Amount	0.00
Informational Reporting	
At Issuance Loan Count	112871
Period Beginning Loan Count	49073
Period Reference Pool Removal Loan Count	1654
Period Ending Loan Count	47419
UPB at Origination	27,433,380,000.00
UPB at Issuance	26,756,375,869.56
UPB Actual Current	8,497,880,990.45
Period PIF Loan Count Current	1579
PIF Loan Count Cumulative	64158
Period PIF Loan UPB Current	345,046,647.22
PIF Loan UPB Cumulative	13,793,326,991.19
Period Partial Prepayment Amount	9,498,370.45
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	12
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	2,286,000.43
D180 Credit Event Loan Count Current	75
D180 Credit Event Loan Count Cumulative	1185
D180 Credit Event Actual Balance Curr	12,625,991.52
D180 Credit Event Actual Balance Cum	228,196,604.78
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,509,299.86

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Additional Reporting - Deal Level

Informational Reporting	
Reversed Credit Event Loan Count Current	0
Reversed Credit Event Loan Count Cumulative	1
Reversed Credit Event Amount Current	0.00
Reversed Credit Event Amount Cumulative	102,086.71
Credit Event Amount Current	12,625,991.52
Credit Event Amount Cumulative	230,482,605.21
Total Active Modified Loan Count	118
Total Active Modified Loan UPB	18,628,375.58
Libor Rate	0.148000%
Structural Reporting	
Senior Percentage	96.920986%
Subordinate Percentage	3.079014%
10% Severity Tier Percentage [0 - 1%]	0.047189%
20% Severity Tier Percentage [1 - 2%]	0.000000%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	10.000000%
Cumulative Net Credit Event Percentage	0.861412%
Prior Cum Net Credit Event Percentage	0.814223%
Minimum Credit Enhancement Test Pass?	YES

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
A-H	0.00	0.00	3.000000 %	3.080000 %	3.070000 %
M-1	0.00	0.00	1.650000 %	3.080000 %	3.070000 %
M-1H	0.00	0.00	1.650000 %	3.080000 %	3.070000 %
M-2	0.00	0.00	0.300000 %	0.660000 %	0.670000 %
M-2H	0.00	0.00	0.300000 %	0.660000 %	0.670000 %
B-H	1,262,599.12	0.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2013-C01



Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	282	46,949,888.44	0.594698 %	0.552489 %
60 Days	95	16,905,807.37	0.200342 %	0.198941 %
90 Days	79	13,982,762.26	0.166600 %	0.164544 %
120 Days	58	10,510,031.31	0.122314 %	0.123678 %
150 Days	65	12,370,599.41	0.137076 %	0.145573 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	579	100,719,088.79	1.221030 %	1.185226 %

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	75	12,621,530.08	1,262,599.12	0.015 %	0	0.00	0.00	0.000 %	75	12,621,530.08	1,262,599.12	0.015 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0022959015	120,000.00	0.000 %	NC	80.00	360	99,956.15	12/31/2020	9,995.61	9,995.61
Summary	0022959267	350,000.00	0.000 %	NY	80.00	360	296,284.08	12/31/2020	29,628.41	29,628.41
Summary	0022959807	300,000.00	0.000 %	WA	80.00	360	246,940.02	12/31/2020	24,694.00	24,694.00
Summary	0022960756	99,000.00	0.000 %	PA	75.00	360	84,596.32	12/31/2020	8,459.63	8,459.63
Summary	0022961269	170,000.00	0.000 %	NJ	73.00	360	142,823.91	12/31/2020	14,282.39	14,282.39
Summary	0022961658	191,000.00	0.000 %	CA	75.00	360	162,872.02	12/31/2020	16,287.20	16,287.20
Summary	0022965458	149,000.00	0.000 %	VA	80.00	360	124,515.71	12/31/2020	12,602.77	12,602.77
Summary	0022970186	68,000.00	0.000 %	AZ	80.00	360	60,197.01	12/31/2020	6,019.70	6,019.70
Summary	0022970466	104,000.00	0.000 %	TX	80.00	360	88,088.47	12/31/2020	8,808.85	8,808.85
Summary	0022972895	250,000.00	0.000 %	NC	79.00	360	207,391.60	12/31/2020	20,739.16	20,739.16
Summary	0022977645	296,000.00	0.000 %	CA	80.00	360	234,596.60	12/31/2020	23,459.66	23,459.66
Summary	0022977723	380,000.00	0.000 %	CA	74.00	360	95,219.87	12/31/2020	9,521.99	9,521.99
Summary	0022979844	365,000.00	0.000 %	CT	64.00	360	294,418.35	12/31/2020	29,441.83	29,441.83
Summary	0022982015	488,000.00	0.000 %	NJ	75.00	360	409,857.39	12/31/2020	40,985.74	40,985.74
Summary	0022983064	292,000.00	0.000 %	TN	80.00	360	244,992.11	12/31/2020	24,499.21	24,499.21
Summary	0022984983	120,000.00	0.000 %	FL	70.00	360	100,036.40	12/31/2020	10,003.64	10,003.64
Summary	0022985629	410,000.00	0.000 %	NY	79.00	360	343,208.66	12/31/2020	34,320.87	34,320.87
Summary	0022985774	200,000.00	0.000 %	OR	69.00	360	168,572.86	12/31/2020	16,857.29	16,857.29
Summary	0022986369	148,000.00	0.000 %	TX	76.00	360	116,608.40	12/31/2020	11,660.84	11,660.84
Summary	0022986689	64,000.00	0.000 %	MN	80.00	360	52,505.60	12/31/2020	5,250.56	5,250.56
Summary	0022987189	57,000.00	0.000 %	SC	67.00	360	48,012.96	12/31/2020	4,801.30	4,801.30
Summary	0022988106	300,000.00	0.000 %	NV	75.00	360	255,996.88	12/31/2020	25,599.69	25,599.69

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0022990446	370,000.00	0.000 %	CT	80.00	360	290,379.35	12/31/2020	29,037.93	29,037.93
Summary	0022990622	94,000.00	0.000 %	GA	80.00	360	84,108.58	12/31/2020	8,410.86	8,410.86
Summary	0022991471	109,000.00	0.000 %	NJ	75.00	360	91,699.50	12/31/2020	9,169.95	9,169.95
Summary	0022991876	317,000.00	0.000 %	NY	80.00	360	243,657.87	12/31/2020	24,365.79	24,365.79
Summary	0022999234	109,000.00	0.000 %	FL	75.00	360	93,923.03	12/31/2020	9,392.30	9,392.30
Summary	0022999798	200,000.00	0.000 %	CA	75.00	360	168,099.18	12/31/2020	16,809.92	16,809.92
Summary	0023001570	92,000.00	0.000 %	MI	80.00	360	77,999.20	12/31/2020	7,799.92	7,799.92
Summary	0023003114	222,000.00	0.000 %	NY	80.00	360	185,830.37	12/31/2020	18,583.04	18,583.04
Summary	0023003557	546,000.00	0.000 %	CA	67.00	360	460,606.16	12/31/2020	46,060.62	46,060.62
Summary	0023005162	75,000.00	0.000 %	OK	73.00	360	62,562.96	12/31/2020	6,256.30	6,256.30
Summary	0023006381	212,000.00	0.000 %	CA	80.00	360	176,884.30	12/31/2020	17,688.43	17,688.43
Summary	0023006515	132,000.00	0.000 %	OH	80.00	360	107,653.68	12/31/2020	10,964.52	10,964.52
Summary	0023007977	149,000.00	0.000 %	TX	80.00	360	102,480.68	12/31/2020	10,248.07	10,248.07
Summary	0023008298	116,000.00	0.000 %	AZ	75.00	360	96,457.65	12/31/2020	9,645.76	9,645.76
Summary	0023009564	102,000.00	0.000 %	PA	79.00	360	86,009.34	12/31/2020	8,600.93	8,600.93
Summary	0023013461	135,000.00	0.000 %	MT	68.00	360	112,608.97	12/31/2020	11,260.90	11,260.90
Summary	0023013837	240,000.00	0.000 %	AZ	80.00	360	199,714.30	12/31/2020	19,971.43	19,971.43
Summary	0023014306	344,000.00	0.000 %	TX	80.00	360	288,182.79	12/31/2020	28,818.28	28,818.28
Summary	0023014751	264,000.00	0.000 %	NJ	80.00	360	221,631.61	12/31/2020	22,163.16	22,163.16
Summary	0023015146	308,000.00	0.000 %	MN	80.00	360	248,349.43	12/31/2020	24,834.94	24,834.94
Summary	0023015905	113,000.00	0.000 %	NJ	75.00	360	94,331.49	12/31/2020	9,433.15	9,433.15
Summary	0023017588	219,000.00	0.000 %	CA	68.00	360	185,442.30	12/31/2020	18,544.23	18,544.23
Summary	0023018676	100,000.00	0.000 %	PA	80.00	360	84,440.90	12/31/2020	8,444.09	8,444.09
Summary	0023019768	312,000.00	0.000 %	CA	80.00	360	261,088.13	12/31/2020	26,108.81	26,108.81
Summary	0023019807	223,000.00	0.000 %	TN	70.00	360	177,617.91	12/31/2020	17,761.79	17,761.79
Summary	0023020004	180,000.00	0.000 %	CA	80.00	360	150,121.43	12/31/2020	15,012.14	15,012.14
Summary	0023020590	272,000.00	0.000 %	CT	79.00	360	226,806.29	12/31/2020	22,680.63	22,680.63
Summary	0023022950	104,000.00	0.000 %	CA	75.00	360	87,828.26	12/31/2020	8,782.83	8,782.83
Summary	0023023412	104,000.00	0.000 %	OH	68.00	360	87,595.06	12/31/2020	8,759.51	8,759.51
Summary	0023026410	161,000.00	0.000 %	OR	75.00	360	135,269.13	12/31/2020	13,526.91	13,526.91
Summary	0023026764	171,000.00	0.000 %	TX	78.00	360	144,170.42	12/31/2020	14,417.04	14,417.04
Summary	0023027778	100,000.00	0.000 %	LA	77.00	360	82,895.12	12/31/2020	8,289.51	8,289.51
Summary	0023027808	95,000.00	0.000 %	NY	72.00	360	86,007.12	12/31/2020	8,600.71	8,600.71

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Connecticut Avenue Securities

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0023028297	131,000.00	0.000 %	TX	68.00	360	111,066.43	12/31/2020	11,106.64	11,106.64
Summary	0023032690	220,000.00	0.000 %	CT	80.00	360	185,938.17	12/31/2020	18,593.82	18,593.82
Summary	0023034123	82,000.00	0.000 %	VA	75.00	360	68,258.74	12/31/2020	6,921.66	6,921.66
Summary	0023036156	107,000.00	0.000 %	FL	75.00	360	91,053.28	12/31/2020	9,105.33	9,105.33
Summary	0023036536	179,000.00	0.000 %	OR	80.00	360	150,749.59	12/31/2020	15,074.96	15,074.96
Summary	0023038021	344,000.00	0.000 %	CA	80.00	360	288,636.47	12/31/2020	28,863.65	28,863.65
Summary	0023044230	186,000.00	0.000 %	TX	80.00	360	156,500.93	12/31/2020	15,650.09	15,650.09
Summary	0023048201	144,000.00	0.000 %	CT	80.00	360	119,418.93	12/31/2020	11,941.89	11,941.89
Summary	0023050626	182,000.00	0.000 %	IL	76.00	360	143,380.50	12/31/2020	14,338.05	14,338.05
Summary	0023051909	174,000.00	0.000 %	FL	70.00	360	146,374.22	12/31/2020	14,637.42	14,637.42
Summary	0023055124	400,000.00	0.000 %	SC	77.00	360	337,085.53	12/31/2020	33,708.55	33,708.55
Summary	0023058307	273,000.00	0.000 %	CA	74.00	360	227,949.93	12/31/2020	22,794.99	22,794.99
Summary	0023059951	404,000.00	0.000 %	NJ	80.00	360	333,669.14	12/31/2020	33,366.91	33,366.91
Summary	0023061714	100,000.00	0.000 %	NV	80.00	360	85,563.95	12/31/2020	8,556.39	8,556.39
Summary	0023065203	96,000.00	0.000 %	CA	80.00	360	82,144.75	12/31/2020	8,214.47	8,214.47
Summary	0023070214	63,000.00	0.000 %	IN	80.00	360	53,244.43	12/31/2020	5,324.44	5,324.44
Summary	0023070442	301,000.00	0.000 %	NC	69.00	360	251,615.82	12/31/2020	25,161.58	25,161.58
Summary	0023071503	360,000.00	0.000 %	CA	62.00	360	300,216.51	12/31/2020	30,021.65	30,021.65
Summary	0023072499	132,000.00	0.000 %	PR	78.00	360	109,448.78	12/31/2020	10,944.88	10,944.88
Summary	0023072874	360,000.00	0.000 %	HI	80.00	360	299,070.10	12/31/2020	29,907.01	29,907.01

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

NOTE: Realized Loss/(Gain) represents Calculated Tranche Write-down Amount and Calculated Tranche Write-up Amount for current period. For additional notes related to Cumulative Realized Loss/(Gain), please refer to the Supplemental Reporting Page.

Connecticut Avenue Securities Credit-Linked Notes Series 2013-C01



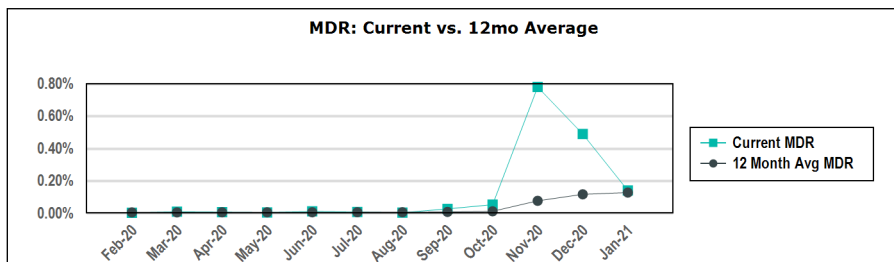
Distribution Date: 25-Jan-2021
09-Jan-2021 12:44:52 PM

Realized Loss Report - Collateral

Summary

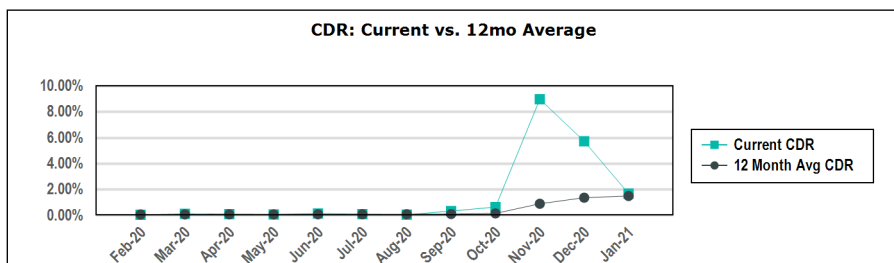
MDR

Current Month 0.142 %
3 Month Average 0.472 %
12 Month Average 0.129 %



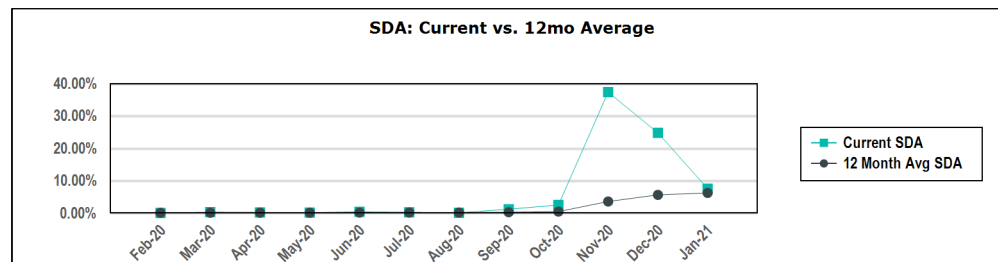
CDR

Current Month 1.691 %
3 Month Average 5.473 %
12 Month Average 1.504 %



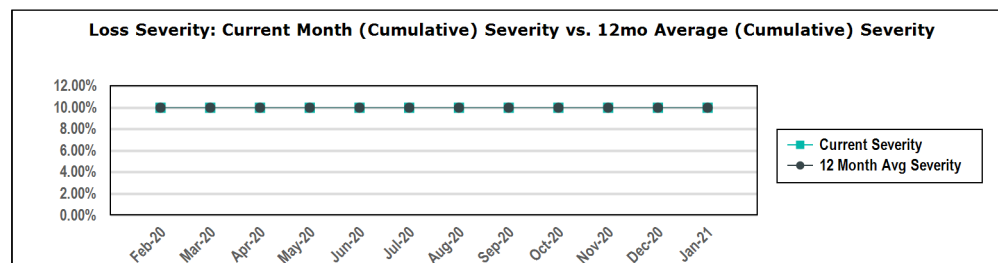
SDA

Current Month 7.665 %
3 Month Average 23.374 %
12 Month Average 6.351 %



Loss Severity

Current Month (Cumulative) 10.001 %
3 Month Average (Cumulative) 10.001 %
12 Month Average (Cumulative) 10.000 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

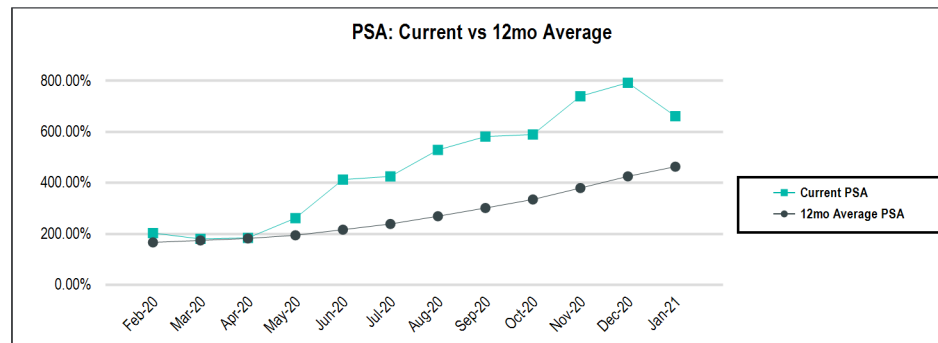
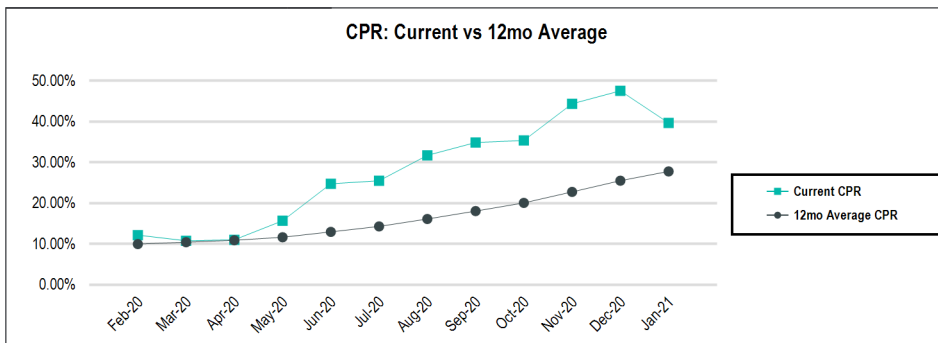
Current Month	4.127 %
3 Month Average	4.712 %
12 Month Average	2.795 %

CPR

Current Month	39.692 %
3 Month Average	43.880 %
12 Month Average	27.808 %

PSA

Current Month	661.526 %
3 Month Average	731.336 %
12 Month Average	463.468 %



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



Supplemental Reporting

Business Day:

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2013-C01), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

LIBOR Adjustment Date:

Means, with respect to any Payment Date, the second business day before the related Accrual Period begins. For this purpose, a "business day" is a day on which banks are open for dealing in foreign currency and exchange in London, New York City and Washington, D.C.

Additional Cumulative Realized Loss/(Gain) notes:

Cumulative Realized Loss/(Gain) represents Cumulative Calculated Tranche Write-down Amount and Calculated Tranche Write-up Amount since issuance. Cumulative Realized Loss/(Gain) Amount can consist of a Credit Event Amount and Reversed Credit Event Amount calculated utilizing different Applicable Severity Percentages based on the then applicable Net Credit Percentage at the time of the Credit Event or Reversal.

Maturity Date:

Means the Payment Date in October 2023.

Cut-Off Date:

Means the close of business on August 31, 2013.

Closing Date:

Means October 24, 2013.

Record Date:

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

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Connecticut Avenue Securities Credit-Linked Notes Series 2013-C01



Supplemental Reporting

Accrual Period:

With respect to each Payment Date is the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date. Interest will be calculated and payable on the basis of the actual number of days in the related Accrual Period and a 360-day year.