

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: 28-Dec-2020
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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	11/30/2020	0.00000 %	9,126,422,653.45	0.00	512,632,355.97	0.00	8,613,790,297.48	512,632,355.97	0.00
M-1	30711XAA2	12/24/2020	2.15013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	NA	11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	30711XAB0	12/24/2020	5.40013 %	201,790,220.55	998,885.64	745,106.38	0.00	201,045,114.17	1,743,992.02	0.00
M-2H	NA	11/30/2020	0.00000 %	14,176,778.82	0.00	52,347.47	0.00	14,124,431.35	52,347.47	0.00
B-H	NA	11/30/2020	0.00000 %	63,103,112.92	0.00	0.00	4,619,645.71	58,483,467.21	0.00	21,785,660.79
Totals				9,405,492,765.74	998,885.64	513,429,809.82	4,619,645.71	8,887,443,310.21	514,428,695.46	21,785,660.79

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	9,126,422,653.45	26,079,827.72	486,552,528.25	0.00	0.00	512,632,355.97	8,613,790,297.48	0.33189084	512,632,355.97
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	201,790,220.55	745,106.38	0.00	0.00	0.00	745,106.38	201,045,114.17	0.59568923	745,106.38
M-2H	23,711,074.00	14,176,778.82	52,347.47	0.00	0.00	0.00	52,347.47	14,124,431.35	0.59568923	52,347.47
B-H	80,269,128.00	63,103,112.92	0.00	0.00	0.00	4,619,645.71	4,619,645.71	58,483,467.21	0.72859228	0.00
Totals	26,756,375,869.00	9,405,492,765.74	26,877,281.57	486,552,528.25	0.00	4,619,645.71	518,049,455.53	8,887,443,310.21	0.33216170	513,429,809.82

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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	351.64265870	1.00486032	18.74695389	0.00000000	0.00000000	19.75181420	331.89084450	0.33189084	19.75181420
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	597.89694978	2.20772261	0.00000000	0.00000000	0.00000000	2.20772261	595.68922717	0.59568923	2.20772261
M-2H	23,711,074.00	597.89694975	2.20772243	0.00000000	0.00000000	0.00000000	2.20772243	595.68922732	0.59568923	2.20772243
B-H	80,269,128.00	786.14424365	0.00000000	0.00000000	0.00000000	57.55196082	57.55196082	728.59228283	0.72859228	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 %	9,126,422,653.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,613,790,297.48
M-1	N/A	N/A	2.15013 %	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	11/25/20 - 12/27/20	33	5.40013 %	201,790,220.55	998,885.64	0.00	0.00	0.00	0.00	998,885.64	0.00	201,045,114.17
M-2H	N/A	N/A	0.00000 %	14,176,778.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,124,431.35
B-H	N/A	N/A	0.00000 %	63,103,112.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	58,483,467.21
Totals					998,885.64	0.00	0.00	0.00	0.00	998,885.64	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 %	351.64265870	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	331.89084450
M-1	337,500,000.00	2.15013 %	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	5.40013 %	597.89694978	2.95966116	0.00000000	0.00000000	0.00000000	0.00000000	2.95966116	0.00000000	595.68922717
M-2H	23,711,074.00	0.00000 %	597.89694975	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	595.68922732
B-H	80,269,128.00	0.00000 %	786.14424365	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	728.59228283

(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	6,382,804.39
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(4,619,645.71)
Total Deposits	1,763,158.68
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,743,992.02
Total Withdrawals (Pool Distribution Amount)	1,763,158.68
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	518,049,455.53
Total Principal Reduction Cumulative	17,868,940,211.36
Scheduled Principal Current	26,877,281.57
Scheduled Principal Cumulative	3,168,651,319.87
Unscheduled Principal Current	486,552,528.25
Unscheduled Principal Cumulative	14,678,503,230.70
Senior Reduction Amount	512,632,355.97
Subordinate Reduction Amount	797,453.85
Calculated Recovery Principal Amount	41,571,923.28
Calculated Tranche Write-down Amount	4,619,645.71
Calculated Tranche Write-up Amount	0.00
Informational Reporting	
At Issuance Loan Count	112871
Period Beginning Loan Count	51221
Period Reference Pool Removal Loan Count	2148
Period Ending Loan Count	49073
UPB at Origination	27,433,380,000.00
UPB at Issuance	26,756,375,869.56
UPB Actual Current	8,887,435,658.20
Period PIF Loan Count Current	1920
PIF Loan Count Cumulative	62579
Period PIF Loan UPB Current	434,442,624.07
PIF Loan UPB Cumulative	13,448,280,343.97
Period Partial Prepayment Amount	12,309,881.37
Non-D180 Credit Event Loan Count Curr	2
Non-D180 Credit Event Loan Count Cum	12
Non-D180 Credit Event Actual Balance Cur	475,804.53
Non-D180 Credit Event Actual Balance Cum	2,286,000.43
D180 Credit Event Loan Count Current	226
D180 Credit Event Loan Count Cumulative	1110
D180 Credit Event Actual Balance Curr	45,720,653.85
D180 Credit Event Actual Balance Cum	215,570,613.26
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	46,196,458.38
Credit Event Amount Cumulative	217,856,613.69
Total Active Modified Loan Count	123
Total Active Modified Loan UPB	19,129,790.46
Libor Rate	0.150130%
Structural Reporting	
Senior Percentage	97.032982%
Subordinate Percentage	2.967018%
10% Severity Tier Percentage [0 - 1%]	0.172656%
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	0.814223%
Prior Cum Net Credit Event Percentage	0.641567%
Minimum Credit Enhancement Test Pass?	NO

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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 %	2.970000 %	3.080000 %
M-1	0.00	0.00	1.650000 %	2.970000 %	3.080000 %
M-1H	0.00	0.00	1.650000 %	2.970000 %	3.080000 %
M-2	0.00	0.00	0.300000 %	0.670000 %	0.660000 %
M-2H	0.00	0.00	0.300000 %	0.670000 %	0.660000 %
B-H	4,619,645.71	0.00	0.000000 %	0.000000 %	0.000000 %

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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	297	52,961,939.49	0.605221 %	0.595919 %
60 Days	121	18,843,045.91	0.246571 %	0.212019 %
90 Days	79	15,528,986.36	0.160985 %	0.174730 %
120 Days	86	15,272,224.24	0.175249 %	0.171841 %
150 Days	96	17,326,706.25	0.195627 %	0.194957 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	679	119,932,902.25	1.383653 %	1.349466 %

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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	228	46,191,568.99	4,619,645.71	0.052 %	0	0.00	0.00	0.000 %	228	46,191,568.99	4,619,645.71	0.052 %

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	0022956497	134,000.00	0.000 %	NV	80.00	360	103,911.96	11/30/2020	10,391.20	10,391.20
Summary	0022956672	112,000.00	0.000 %	AK	75.00	360	95,623.84	11/30/2020	9,562.38	9,562.38
Summary	0022956673	82,000.00	0.000 %	CA	80.00	360	64,526.34	11/30/2020	6,452.63	6,452.63
Summary	0022956744	175,000.00	0.000 %	IL	70.00	360	144,369.11	11/30/2020	14,436.91	14,436.91
Summary	0022958094	196,000.00	0.000 %	NJ	80.00	360	165,238.65	11/30/2020	16,523.86	16,523.86
Summary	0022958705	371,000.00	0.000 %	MA	70.00	360	311,567.50	11/30/2020	31,156.75	31,156.75
Summary	0022960080	575,000.00	0.000 %	NY	64.00	360	391,790.77	11/30/2020	39,179.08	39,179.08
Summary	0022960897	380,000.00	0.000 %	NY	80.00	360	320,178.71	11/30/2020	32,017.87	32,017.87
Summary	0022961181	249,000.00	0.000 %	FL	70.00	360	211,704.74	11/30/2020	21,170.47	21,170.47
Summary	0022961256	236,000.00	0.000 %	GA	80.00	360	201,053.20	11/30/2020	20,105.32	20,105.32
Summary	0022961513	289,000.00	0.000 %	FL	75.00	360	218,985.16	11/30/2020	21,898.52	21,898.52
Summary	0022961516	308,000.00	0.000 %	CA	75.00	360	258,914.98	11/30/2020	25,891.50	25,891.50
Summary	0022961699	161,000.00	0.000 %	MD	75.00	360	137,254.22	11/30/2020	13,725.42	13,725.42
Summary	0022961801	220,000.00	0.000 %	TX	80.00	360	187,337.69	11/30/2020	18,733.77	18,733.77
Summary	0022961883	180,000.00	0.000 %	VA	75.00	360	86,584.54	11/30/2020	8,658.45	8,658.45
Summary	0022962057	168,000.00	0.000 %	CT	80.00	360	141,202.76	11/30/2020	14,120.28	14,120.28
Summary	0022962342	324,000.00	0.000 %	MA	64.00	360	274,313.86	11/30/2020	27,431.39	27,431.39
Summary	0022962540	116,000.00	0.000 %	TX	80.00	360	95,131.12	11/30/2020	9,513.11	9,513.11
Summary	0022963098	220,000.00	0.000 %	LA	80.00	360	170,023.24	11/30/2020	17,002.32	17,002.32
Summary	0022964132	612,000.00	0.000 %	CA	79.00	360	512,602.55	11/30/2020	51,260.25	51,260.25
Summary	0022964317	252,000.00	0.000 %	CA	70.00	360	210,409.33	11/30/2020	21,040.93	21,040.93
Summary	0022964744	80,000.00	0.000 %	WI	80.00	360	66,949.98	11/30/2020	6,695.00	6,695.00

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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	0022965763	125,000.00	0.000 %	PA	72.00	360	66,691.98	11/30/2020	6,669.20	6,669.20
Summary	0022965956	124,000.00	0.000 %	NV	71.00	360	98,632.49	11/30/2020	9,863.25	9,863.25
Summary	0022966279	131,000.00	0.000 %	MO	71.00	360	71,884.98	11/30/2020	7,188.50	7,188.50
Summary	0022966475	148,000.00	0.000 %	GA	80.00	360	123,582.88	11/30/2020	12,358.29	12,358.29
Summary	0022966790	164,000.00	0.000 %	NH	77.00	360	137,628.82	11/30/2020	13,762.88	13,762.88
Summary	0022966872	152,000.00	0.000 %	FL	74.00	360	128,081.02	11/30/2020	12,808.10	12,808.10
Summary	0022967250	81,000.00	0.000 %	CA	70.00	360	55,712.44	11/30/2020	5,571.24	5,571.24
Summary	0022967311	151,000.00	0.000 %	CA	80.00	360	128,731.62	11/30/2020	12,873.16	12,873.16
Summary	0022967720	360,000.00	0.000 %	NJ	80.00	360	296,460.93	11/30/2020	29,646.09	29,646.09
Summary	0022967986	236,000.00	0.000 %	AL	80.00	360	198,997.56	11/30/2020	19,899.76	19,899.76
Summary	0022968349	224,000.00	0.000 %	GA	80.00	360	188,082.79	11/30/2020	18,808.28	18,808.28
Summary	0022969196	310,000.00	0.000 %	CA	74.00	360	244,727.25	11/30/2020	24,472.72	24,472.72
Summary	0022969638	204,000.00	0.000 %	OH	80.00	360	170,181.73	11/30/2020	17,018.17	17,018.17
Summary	0022969763	279,000.00	0.000 %	CO	75.00	360	234,147.52	11/30/2020	23,414.75	23,414.75
Summary	0022969929	417,000.00	0.000 %	MI	75.00	360	350,485.71	11/30/2020	35,048.57	35,048.57
Summary	0022969966	236,000.00	0.000 %	FL	80.00	360	199,456.99	11/30/2020	19,945.70	19,945.70
Summary	0022970131	54,000.00	0.000 %	MO	80.00	360	45,534.55	11/30/2020	4,553.45	4,553.45
Summary	0022970638	146,000.00	0.000 %	NY	80.00	360	126,037.90	11/30/2020	12,603.79	12,603.79
Summary	0022972018	87,000.00	0.000 %	TX	64.00	360	72,102.40	11/30/2020	7,210.24	7,210.24
Summary	0022974111	417,000.00	0.000 %	TX	64.00	360	349,338.33	11/30/2020	34,933.83	34,933.83
Summary	0022974855	192,000.00	0.000 %	VT	80.00	360	162,413.45	11/30/2020	16,241.34	16,241.34
Summary	0022975335	580,000.00	0.000 %	CA	79.00	360	487,485.80	11/30/2020	48,748.58	48,748.58
Summary	0022975753	272,000.00	0.000 %	CA	80.00	360	228,614.81	11/30/2020	22,861.48	22,861.48
Summary	0022975820	228,000.00	0.000 %	IL	80.00	360	191,632.62	11/30/2020	19,163.26	19,163.26
Summary	0022977182	230,000.00	0.000 %	TX	80.00	360	193,306.05	11/30/2020	19,330.60	19,330.60
Summary	0022977188	417,000.00	0.000 %	TX	78.00	360	389,071.53	11/30/2020	38,907.15	38,907.15
Summary	0022977945	417,000.00	0.000 %	NY	62.00	360	352,436.53	11/30/2020	35,243.65	35,243.65
Summary	0022978346	78,000.00	0.000 %	OH	65.00	360	63,801.76	11/30/2020	6,380.18	6,380.18
Summary	0022978802	140,000.00	0.000 %	TX	80.00	360	118,050.21	11/30/2020	11,805.02	11,805.02
Summary	0022979295	217,000.00	0.000 %	CT	74.00	360	182,225.46	11/30/2020	18,222.55	18,222.55
Summary	0022980005	300,000.00	0.000 %	CT	61.00	360	252,741.69	11/30/2020	25,274.17	25,274.17
Summary	0022980169	304,000.00	0.000 %	CA	80.00	360	250,233.70	11/30/2020	25,023.37	25,023.37
Summary	0022981581	335,000.00	0.000 %	NY	75.00	360	284,228.23	11/30/2020	28,422.82	28,422.82

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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	0022981975	194,000.00	0.000 %	VA	72.00	360	144,892.17	11/30/2020	14,489.22	14,489.22
Summary	0022982023	433,000.00	0.000 %	NJ	80.00	360	337,360.11	11/30/2020	33,736.01	33,736.01
Summary	0022982242	411,000.00	0.000 %	PA	80.00	360	333,718.88	11/30/2020	33,371.89	33,371.89
Summary	0022982900	376,000.00	0.000 %	NY	80.00	360	315,646.80	11/30/2020	31,564.68	31,564.68
Summary	0022983100	396,000.00	0.000 %	FL	72.00	360	318,872.98	11/30/2020	31,887.30	31,887.30
Summary	0022983903	208,000.00	0.000 %	CA	66.00	360	175,024.03	11/30/2020	17,502.40	17,502.40
Summary	0022984371	118,000.00	0.000 %	TX	80.00	360	98,438.43	11/30/2020	9,843.84	9,843.84
Summary	0022984588	88,000.00	0.000 %	IL	70.00	360	55,417.84	11/30/2020	5,541.78	5,541.78
Summary	0022984592	124,000.00	0.000 %	FL	75.00	360	104,735.55	11/30/2020	10,473.55	10,473.55
Summary	0022984828	164,000.00	0.000 %	CA	80.00	360	138,287.33	11/30/2020	13,828.73	13,828.73
Summary	0022984878	401,000.00	0.000 %	TX	72.00	360	319,337.63	11/30/2020	31,933.76	31,933.76
Summary	0022984944	307,000.00	0.000 %	TX	75.00	360	189,040.89	11/30/2020	18,904.09	18,904.09
Summary	0022985171	285,000.00	0.000 %	TX	80.00	360	241,464.08	11/30/2020	24,146.41	24,146.41
Summary	0022985508	205,000.00	0.000 %	TX	64.00	360	148,393.20	11/30/2020	14,839.32	14,839.32
Summary	0022987190	72,000.00	0.000 %	TX	63.00	360	60,515.22	11/30/2020	6,051.52	6,051.52
Summary	0022987961	88,000.00	0.000 %	NC	80.00	360	74,355.98	11/30/2020	7,435.60	7,435.60
Summary	0022988227	187,000.00	0.000 %	GA	75.00	360	158,959.38	11/30/2020	15,895.94	15,895.94
Summary	0022988483	109,000.00	0.000 %	LA	80.00	360	90,738.05	11/30/2020	9,095.07	9,095.07
Summary	0022989605	144,000.00	0.000 %	RI	69.00	360	120,501.64	11/30/2020	12,050.16	12,050.16
Summary	0022989866	148,000.00	0.000 %	FL	80.00	360	124,686.46	11/30/2020	12,468.65	12,468.65
Summary	0022989963	154,000.00	0.000 %	TX	75.00	360	128,779.19	11/30/2020	12,877.92	12,877.92
Summary	0022990290	568,000.00	0.000 %	CA	80.00	360	455,006.81	11/30/2020	45,500.68	45,500.68
Summary	0022990564	406,000.00	0.000 %	CA	75.00	360	323,213.73	11/30/2020	32,321.37	32,321.37
Summary	0022990759	201,000.00	0.000 %	VA	78.00	360	168,386.28	11/30/2020	16,838.63	16,838.63
Summary	0022990897	317,000.00	0.000 %	LA	69.00	360	251,420.95	11/30/2020	25,142.09	25,142.09
Summary	0022991382	50,000.00	0.000 %	NY	80.00	360	37,763.99	11/30/2020	3,776.40	3,776.40
Summary	0022991487	150,000.00	0.000 %	FL	75.00	360	126,595.42	11/30/2020	12,659.54	12,659.54
Summary	0022991617	114,000.00	0.000 %	PA	75.00	360	101,898.06	11/30/2020	10,189.81	10,189.81
Summary	0022992129	186,000.00	0.000 %	GA	80.00	360	149,261.13	11/30/2020	14,926.11	14,926.11
Summary	0022992291	374,000.00	0.000 %	NY	80.00	360	303,892.08	11/30/2020	30,389.21	30,389.21
Summary	0022992486	205,000.00	0.000 %	CA	80.00	360	173,649.95	11/30/2020	17,364.99	17,364.99
Summary	0022992534	236,000.00	0.000 %	MD	80.00	360	186,356.67	11/30/2020	18,635.67	18,635.67
Summary	0022992609	294,000.00	0.000 %	GA	80.00	360	246,184.78	11/30/2020	24,618.48	24,618.48

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

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Summary	0022992828	264,000.00	0.000 %	CA	80.00	360	221,584.68	11/30/2020	22,158.47	22,158.47
Summary	0022993538	122,000.00	0.000 %	TX	80.00	360	104,046.34	11/30/2020	10,404.63	10,404.63
Summary	0022993752	98,000.00	0.000 %	CA	75.00	360	83,169.39	11/30/2020	8,316.94	8,316.94
Summary	0022994574	104,000.00	0.000 %	MA	80.00	360	87,762.42	11/30/2020	8,776.24	8,776.24
Summary	0022994653	280,000.00	0.000 %	LA	70.00	360	231,614.48	11/30/2020	23,161.45	23,161.45
Summary	0022996678	232,000.00	0.000 %	UT	80.00	360	187,543.86	11/30/2020	18,754.39	18,754.39
Summary	0022996870	292,000.00	0.000 %	VA	80.00	360	245,206.23	11/30/2020	24,520.62	24,520.62
Summary	0022997021	190,000.00	0.000 %	TN	80.00	360	142,467.74	11/30/2020	14,246.77	14,246.77
Summary	0022997744	250,000.00	0.000 %	CA	73.00	360	209,272.80	11/30/2020	20,927.28	20,927.28
Summary	0022998475	56,000.00	0.000 %	AR	73.00	360	47,670.08	11/30/2020	4,767.01	4,767.01
Summary	0022999103	180,000.00	0.000 %	NJ	65.00	360	150,048.99	11/30/2020	15,004.90	15,004.90
Summary	0023000806	76,000.00	0.000 %	TX	80.00	360	64,307.48	11/30/2020	6,430.75	6,430.75
Summary	0023000898	210,000.00	0.000 %	MD	64.00	360	163,148.56	11/30/2020	16,314.86	16,314.86
Summary	0023001174	334,000.00	0.000 %	CA	73.00	360	279,978.48	11/30/2020	27,997.85	27,997.85
Summary	0023001549	410,000.00	0.000 %	MI	79.00	360	350,529.17	11/30/2020	35,052.92	35,052.92
Summary	0023001669	573,000.00	0.000 %	CA	68.00	360	478,436.16	11/30/2020	47,843.62	47,843.62
Summary	0023002018	417,000.00	0.000 %	TX	69.00	360	350,485.71	11/30/2020	35,048.57	35,048.57
Summary	0023002566	58,000.00	0.000 %	TX	80.00	360	50,037.31	11/30/2020	5,003.73	5,003.73
Summary	0023002807	155,000.00	0.000 %	TX	71.00	360	131,822.63	11/30/2020	13,182.26	13,182.26
Summary	0023003044	170,000.00	0.000 %	IL	80.00	360	138,457.83	11/30/2020	13,845.78	13,845.78
Summary	0023003891	201,000.00	0.000 %	TX	78.00	360	169,319.79	11/30/2020	16,931.98	16,931.98
Summary	0023004955	140,000.00	0.000 %	NY	61.00	360	117,989.59	11/30/2020	11,976.38	11,976.38
Summary	0023004971	146,000.00	0.000 %	MN	75.00	360	120,252.22	11/30/2020	12,025.22	12,025.22
Summary	0023005166	220,000.00	0.000 %	IL	80.00	360	182,417.21	11/30/2020	18,241.72	18,241.72
Summary	0023006106	169,000.00	0.000 %	OH	80.00	360	144,874.89	11/30/2020	14,487.49	14,487.49
Summary	0023008226	106,000.00	0.000 %	PR	80.00	360	91,385.67	11/30/2020	9,138.57	9,138.57
Summary	0023009321	68,000.00	0.000 %	CA	80.00	360	58,059.65	11/30/2020	5,805.96	5,805.96
Summary	0023010531	276,000.00	0.000 %	CO	74.00	360	231,770.43	11/30/2020	23,177.04	23,177.04
Summary	0023010681	225,000.00	0.000 %	OR	79.00	360	188,778.16	11/30/2020	18,877.82	18,877.82
Summary	0023010772	527,000.00	0.000 %	CA	77.00	360	425,719.80	11/30/2020	42,571.98	42,571.98
Summary	0023010846	458,000.00	0.000 %	VA	80.00	360	373,315.31	11/30/2020	37,331.53	37,331.53
Summary	0023011261	204,000.00	0.000 %	TX	80.00	360	171,612.55	11/30/2020	17,161.25	17,161.25
Summary	0023012694	187,000.00	0.000 %	TX	65.00	360	150,745.52	11/30/2020	15,074.55	15,074.55

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

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Summary	0023013885	203,000.00	0.000 %	CO	74.00	360	170,469.42	11/30/2020	17,046.94	17,046.94
Summary	0023013989	261,000.00	0.000 %	GA	80.00	360	218,752.46	11/30/2020	21,875.25	21,875.25
Summary	0023015578	566,000.00	0.000 %	NY	78.00	360	441,406.97	11/30/2020	44,140.70	44,140.70
Summary	0023015676	70,000.00	0.000 %	CA	75.00	360	59,136.89	11/30/2020	5,913.69	5,913.69
Summary	0023015728	73,000.00	0.000 %	AZ	75.00	360	61,628.09	11/30/2020	6,162.81	6,162.81
Summary	0023015854	118,000.00	0.000 %	FL	80.00	360	100,741.18	11/30/2020	10,074.12	10,074.12
Summary	0023015904	128,000.00	0.000 %	CA	75.00	360	65,833.52	11/30/2020	6,583.35	6,583.35
Summary	0023016001	169,000.00	0.000 %	AZ	75.00	360	141,542.01	11/30/2020	14,154.20	14,154.20
Summary	0023016048	78,000.00	0.000 %	IL	75.00	360	65,911.84	11/30/2020	6,591.18	6,591.18
Summary	0023016149	46,000.00	0.000 %	WI	72.00	360	34,989.61	11/30/2020	3,498.96	3,498.96
Summary	0023016696	84,000.00	0.000 %	MI	80.00	360	71,067.86	11/30/2020	7,106.79	7,106.79
Summary	0023016891	166,000.00	0.000 %	AZ	74.00	360	136,659.39	11/30/2020	13,665.94	13,665.94
Summary	0023017178	326,000.00	0.000 %	WI	80.00	360	275,548.22	11/30/2020	27,554.82	27,554.82
Summary	0023017644	249,000.00	0.000 %	CA	70.00	360	211,989.21	11/30/2020	21,198.92	21,198.92
Summary	0023018981	345,000.00	0.000 %	NY	75.00	360	288,060.21	11/30/2020	28,806.02	28,806.02
Summary	0023019543	456,000.00	0.000 %	CA	80.00	360	385,398.59	11/30/2020	38,539.86	38,539.86
Summary	0023019635	166,000.00	0.000 %	MS	64.00	360	112,222.93	11/30/2020	11,222.29	11,222.29
Summary	0023020221	548,000.00	0.000 %	NY	80.00	360	440,476.01	11/30/2020	44,047.60	44,047.60
Summary	0023020288	335,000.00	0.000 %	WA	73.00	360	268,458.10	11/30/2020	26,845.81	26,845.81
Summary	0023020580	53,000.00	0.000 %	NJ	80.00	360	43,567.21	11/30/2020	4,356.72	4,356.72
Summary	0023020752	284,000.00	0.000 %	MA	80.00	360	239,263.38	11/30/2020	23,926.34	23,926.34
Summary	0023020913	174,000.00	0.000 %	CA	80.00	360	142,087.10	11/30/2020	14,208.71	14,208.71
Summary	0023020972	394,000.00	0.000 %	MA	79.00	360	331,935.78	11/30/2020	33,193.58	33,193.58
Summary	0023021848	212,000.00	0.000 %	TX	80.00	360	177,600.64	11/30/2020	17,760.06	17,760.06
Summary	0023022472	124,000.00	0.000 %	PA	65.00	360	104,290.01	11/30/2020	10,429.00	10,429.00
Summary	0023022578	75,000.00	0.000 %	GA	63.00	360	62,982.28	11/30/2020	6,298.23	6,298.23
Summary	0023023316	340,000.00	0.000 %	WA	73.00	360	286,656.82	11/30/2020	28,665.68	28,665.68
Summary	0023024745	197,000.00	0.000 %	VA	70.00	360	167,142.13	11/30/2020	16,714.21	16,714.21
Summary	0023025059	123,000.00	0.000 %	CA	65.00	360	103,488.98	11/30/2020	10,348.90	10,348.90
Summary	0023026743	190,000.00	0.000 %	PA	65.00	360	153,554.57	11/30/2020	15,355.46	15,355.46
Summary	0023027606	417,000.00	0.000 %	NY	79.00	360	353,250.10	11/30/2020	35,325.01	35,325.01
Summary	0023027928	417,000.00	0.000 %	VA	70.00	360	331,554.60	11/30/2020	33,155.46	33,155.46
Summary	0023028173	495,000.00	0.000 %	CA	75.00	360	418,003.65	11/30/2020	41,800.36	41,800.36

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Summary	0023028474	263,000.00	0.000 %	CA	64.00	360	222,979.86	11/30/2020	22,297.99	22,297.99
Summary	0023028638	388,000.00	0.000 %	NJ	80.00	360	319,111.78	11/30/2020	31,911.18	31,911.18
Summary	0023029342	327,000.00	0.000 %	NY	79.00	360	275,230.04	11/30/2020	27,523.00	27,523.00
Summary	0023029375	392,000.00	0.000 %	CA	80.00	360	317,847.07	11/30/2020	31,784.71	31,784.71
Summary	0023030206	377,000.00	0.000 %	GA	72.00	360	237,048.60	11/30/2020	23,704.86	23,704.86
Summary	0023030403	277,000.00	0.000 %	IL	69.00	360	217,499.58	11/30/2020	21,749.96	21,749.96
Summary	0023030528	350,000.00	0.000 %	NJ	67.00	360	291,526.41	11/30/2020	29,152.64	29,152.64
Summary	0023031598	212,000.00	0.000 %	CO	68.00	360	180,847.56	11/30/2020	18,084.76	18,084.76
Summary	0023031599	131,000.00	0.000 %	CO	75.00	360	111,439.70	11/30/2020	11,143.97	11,143.97
Summary	0023031701	358,000.00	0.000 %	OR	80.00	360	268,859.97	11/30/2020	26,886.00	26,886.00
Summary	0023031950	563,000.00	0.000 %	NJ	78.00	360	473,599.18	11/30/2020	47,359.92	47,359.92
Summary	0023032045	126,000.00	0.000 %	TX	80.00	360	107,979.79	11/30/2020	10,797.98	10,797.98
Summary	0023033250	288,000.00	0.000 %	TX	80.00	360	241,471.40	11/30/2020	24,147.14	24,147.14
Summary	0023033364	190,000.00	0.000 %	NJ	80.00	360	159,026.81	11/30/2020	15,902.68	15,902.68
Summary	0023033380	412,000.00	0.000 %	TX	69.00	360	335,249.15	11/30/2020	33,524.91	33,524.91
Summary	0023033403	417,000.00	0.000 %	CA	62.00	360	282,212.92	11/30/2020	28,221.29	28,221.29
Summary	0023034609	182,000.00	0.000 %	PA	80.00	360	155,078.94	11/30/2020	15,507.89	15,507.89
Summary	0023034922	216,000.00	0.000 %	OR	76.00	360	178,143.29	11/30/2020	17,814.33	17,814.33
Summary	0023035117	126,000.00	0.000 %	NC	79.00	360	105,517.84	11/30/2020	10,551.78	10,551.78
Summary	0023035275	543,000.00	0.000 %	CA	80.00	360	457,167.97	11/30/2020	45,716.80	45,716.80
Summary	0023035776	417,000.00	0.000 %	GA	75.00	360	347,238.41	11/30/2020	34,723.84	34,723.84
Summary	0023036889	160,000.00	0.000 %	TX	70.00	360	134,437.23	11/30/2020	13,443.72	13,443.72
Summary	0023038211	236,000.00	0.000 %	NJ	80.00	360	197,255.93	11/30/2020	19,725.59	19,725.59
Summary	0023038461	417,000.00	0.000 %	VA	66.00	360	350,485.71	11/30/2020	35,048.57	35,048.57
Summary	0023039225	200,000.00	0.000 %	TN	80.00	360	166,794.82	11/30/2020	16,679.48	16,679.48
Summary	0023039548	374,000.00	0.000 %	IL	75.00	360	310,857.22	11/30/2020	31,085.72	31,085.72
Summary	0023039719	417,000.00	0.000 %	LA	74.00	360	347,928.87	11/30/2020	34,792.89	34,792.89
Summary	0023040446	132,000.00	0.000 %	TX	80.00	360	108,828.36	11/30/2020	10,882.84	10,882.84
Summary	0023040544	224,000.00	0.000 %	VA	70.00	360	190,504.94	11/30/2020	19,050.49	19,050.49
Summary	0023041036	165,000.00	0.000 %	CA	75.00	360	140,073.08	11/30/2020	14,007.31	14,007.31
Summary	0023042300	280,000.00	0.000 %	MA	75.00	360	240,959.81	11/30/2020	23,640.63	23,640.63
Summary	0023042702	316,000.00	0.000 %	CA	80.00	360	266,222.12	11/30/2020	26,622.21	26,622.21
Summary	0023043637	52,000.00	0.000 %	MA	80.00	360	42,459.99	11/30/2020	4,246.00	4,246.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



Distribution Date: 28-Dec-2020
09-Dec-2020 4:05:23 PM

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	0023044366	407,000.00	0.000 %	CO	79.00	360	327,532.36	11/30/2020	32,753.24	32,753.24
Summary	0023045571	388,000.00	0.000 %	NJ	80.00	360	325,822.26	11/30/2020	32,582.23	32,582.23
Summary	0023046753	150,000.00	0.000 %	OK	74.00	360	125,130.02	11/30/2020	12,513.00	12,513.00
Summary	0023046870	255,000.00	0.000 %	FL	70.00	360	215,159.37	11/30/2020	21,515.94	21,515.94
Summary	0023047479	289,000.00	0.000 %	NJ	75.00	360	240,875.32	11/30/2020	24,087.53	24,087.53
Summary	0023050062	318,000.00	0.000 %	MI	80.00	360	260,813.62	11/30/2020	26,081.36	26,081.36
Summary	0023050294	100,000.00	0.000 %	CA	80.00	360	84,680.62	11/30/2020	8,468.06	8,468.06
Summary	0023051091	192,000.00	0.000 %	TX	80.00	360	160,636.61	11/30/2020	16,063.66	16,063.66
Summary	0023051372	350,000.00	0.000 %	HI	80.00	360	293,319.55	11/30/2020	29,331.95	29,331.95
Summary	0023052555	219,000.00	0.000 %	TX	80.00	360	183,371.43	11/30/2020	18,337.14	18,337.14
Summary	0023052798	456,000.00	0.000 %	MA	70.00	360	386,612.75	11/30/2020	38,661.27	38,661.27
Summary	0023053754	81,000.00	0.000 %	MO	70.00	360	68,843.23	11/30/2020	6,884.32	6,884.32
Summary	0023053875	150,000.00	0.000 %	WI	80.00	360	126,751.74	11/30/2020	12,675.17	12,675.17
Summary	0023055198	320,000.00	0.000 %	CT	80.00	360	268,727.18	11/30/2020	26,872.72	26,872.72
Summary	0023055245	324,000.00	0.000 %	TX	77.00	360	272,751.73	11/30/2020	27,275.17	27,275.17
Summary	0023055556	106,000.00	0.000 %	OH	65.00	360	88,513.73	11/30/2020	8,851.37	8,851.37
Summary	0023056086	625,000.00	0.000 %	CA	79.00	360	526,093.44	11/30/2020	52,609.34	52,609.34
Summary	0023056777	613,000.00	0.000 %	NJ	75.00	360	517,765.90	11/30/2020	51,776.59	51,776.59
Summary	0023057817	124,000.00	0.000 %	AZ	80.00	360	105,043.63	11/30/2020	10,504.36	10,504.36
Summary	0023059069	251,000.00	0.000 %	IL	70.00	360	209,427.36	11/30/2020	20,942.74	20,942.74
Summary	0023059685	245,000.00	0.000 %	CA	75.00	360	194,113.34	11/30/2020	19,411.33	19,411.33
Summary	0023060564	162,000.00	0.000 %	IL	64.00	360	136,059.00	11/30/2020	14,351.50	14,351.50
Summary	0023061916	320,000.00	0.000 %	NY	80.00	360	264,627.03	11/30/2020	26,462.70	26,462.70
Summary	0023063659	114,000.00	0.000 %	WI	80.00	360	86,733.00	11/30/2020	8,673.30	8,673.30
Summary	0023064070	626,000.00	0.000 %	AK	77.00	360	523,537.55	11/30/2020	52,353.75	52,353.75
Summary	0023064963	102,000.00	0.000 %	IA	80.00	360	84,989.75	11/30/2020	8,498.97	8,498.97
Summary	0023065205	64,000.00	0.000 %	AZ	75.00	360	52,863.54	11/30/2020	5,286.35	5,286.35
Summary	0023065344	378,000.00	0.000 %	CA	70.00	360	317,695.28	11/30/2020	31,769.53	31,769.53
Summary	0023066424	267,000.00	0.000 %	CT	66.00	360	222,990.71	11/30/2020	22,299.07	22,299.07
Summary	0023066906	173,000.00	0.000 %	OR	80.00	360	144,857.84	11/30/2020	14,485.78	14,485.78
Summary	0023067564	108,000.00	0.000 %	HI	80.00	360	83,550.64	11/30/2020	8,355.06	8,355.06
Summary	0023067586	408,000.00	0.000 %	VA	70.00	360	337,399.99	11/30/2020	33,740.00	33,740.00
Summary	0023067917	257,000.00	0.000 %	CA	72.00	360	217,011.18	11/30/2020	21,701.12	21,701.12

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



Distribution Date: 28-Dec-2020
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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	0023068949	253,000.00	0.000 %	CA	78.00	360	214,006.65	11/30/2020	21,400.66	21,400.66
Summary	0023069263	50,000.00	0.000 %	IN	63.00	360	39,621.48	11/30/2020	3,962.15	3,962.15
Summary	0023070416	417,000.00	0.000 %	CA	77.00	360	349,569.27	11/30/2020	34,956.93	34,956.93
Summary	0023071129	312,000.00	0.000 %	CT	80.00	360	257,209.59	11/30/2020	25,720.96	25,720.96
Summary	0023071321	120,000.00	0.000 %	WA	70.00	360	100,596.18	11/30/2020	10,059.62	10,059.62
Summary	0023072146	121,000.00	0.000 %	PA	68.00	360	102,416.54	11/30/2020	10,241.65	10,241.65
Summary	0023072890	176,000.00	0.000 %	TX	62.00	360	145,517.56	11/30/2020	14,551.76	14,551.76
Summary	0023073254	145,000.00	0.000 %	WI	80.00	360	121,734.11	11/30/2020	12,173.41	12,173.41

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.

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Connecticut Avenue Securities Credit-Linked Notes Series 2013-C01



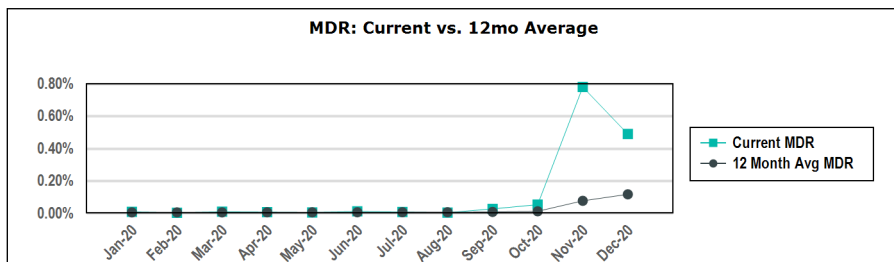
Distribution Date: 28-Dec-2020
09-Dec-2020 4:05:23 PM

Realized Loss Report - Collateral

Summary

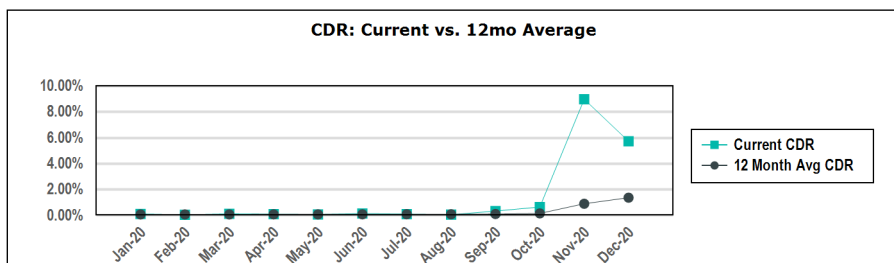
MDR

Current Month 0.491 %
3 Month Average 0.442 %
12 Month Average 0.118 %



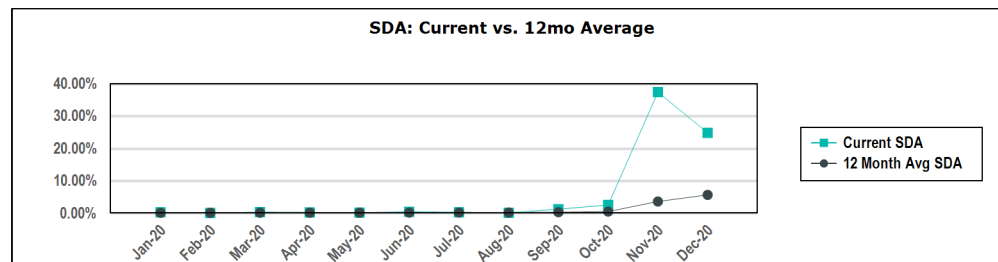
CDR

Current Month 5.737 %
3 Month Average 5.126 %
12 Month Average 1.373 %



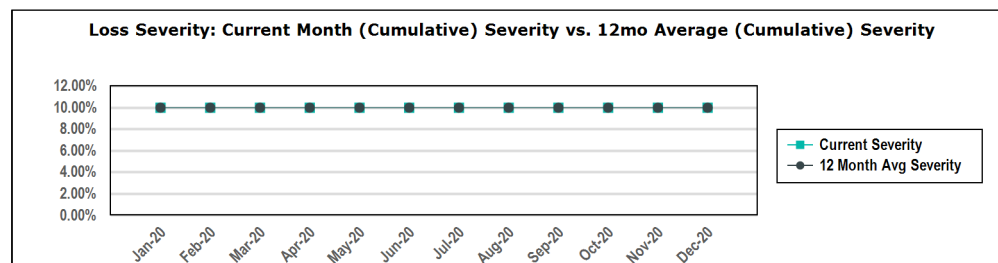
SDA

Current Month 24.931 %
3 Month Average 21.687 %
12 Month Average 5.741 %



Loss Severity

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

Credit-Linked Notes

Series 2013-C01



Distribution Date: 28-Dec-2020
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Prepayment Rates

Summary

SMM

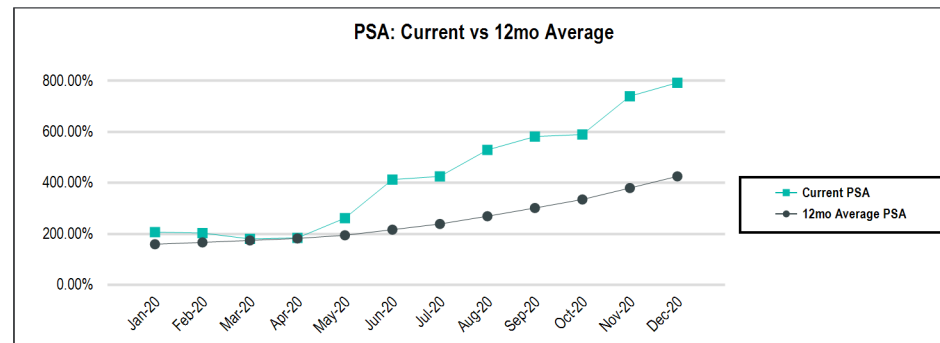
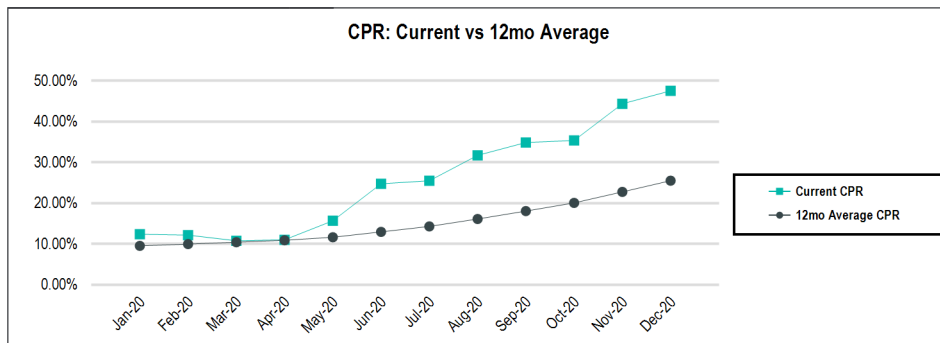
Current Month	5.237 %
3 Month Average	4.528 %
12 Month Average	2.542 %

CPR

Current Month	47.561 %
3 Month Average	42.446 %
12 Month Average	25.534 %

PSA

Current Month	792.678 %
3 Month Average	707.437 %
12 Month Average	425.558 %



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.