

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: 26-Oct-2020
 13-Oct-2020 10:14:26 AM

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	09/30/2020	0.00000 %	9,984,951,444.49	0.00	381,100,832.67	0.00	9,603,850,611.83	381,100,832.67	0.00
M-1	30711XAA2	10/23/2020	2.14813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	NA	09/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	30711XAB0	10/23/2020	5.39813 %	224,645,098.53	1,044,237.97	10,973,787.98	0.00	213,671,310.55	12,018,025.95	0.00
M-2H	NA	09/30/2020	0.00000 %	15,782,449.05	0.00	770,963.85	0.00	15,011,485.20	770,963.85	0.00
B-H	NA	09/30/2020	0.00000 %	71,408,015.65	0.00	0.00	558,455.38	70,849,560.27	0.00	9,419,567.73
Totals				10,296,787,007.72	1,044,237.97	392,845,584.50	558,455.38	9,903,382,967.85	393,889,822.47	9,419,567.73

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	9,984,951,444.49	25,486,624.36	355,614,208.31	0.00	0.00	381,100,832.67	9,603,850,611.83	0.37003804	381,100,832.67
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	224,645,098.53	743,693.64	10,230,094.34	0.00	0.00	10,973,787.98	213,671,310.55	0.63310018	10,973,787.98
M-2H	23,711,074.00	15,782,449.05	52,248.22	718,715.63	0.00	0.00	770,963.85	15,011,485.20	0.63310018	770,963.85
B-H	80,269,128.00	71,408,015.65	0.00	0.00	0.00	558,455.38	558,455.38	70,849,560.27	0.88265018	0.00
Totals	26,756,375,869.00	10,296,787,007.72	26,282,566.22	366,563,018.28	0.00	558,455.38	393,404,039.88	9,903,382,967.85	0.37013170	392,845,584.50

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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	384.72192296	0.98200409	13.70187755	0.00000000	0.00000000	14.68388164	370.03804132	0.37003804	14.68388164
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	665.61510676	2.20353671	30.31139064	0.00000000	0.00000000	32.51492735	633.10017941	0.63310018	32.51492735
M-2H	23,711,074.00	665.61510668	2.20353663	30.31139079	0.00000000	0.00000000	32.51492741	633.10017927	0.63310018	32.51492741
B-H	80,269,128.00	889.60746714	0.00000000	0.00000000	0.00000000	6.95728724	6.95728724	882.65017990	0.88265018	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 %	9,984,951,444.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,603,850,611.83
M-1	N/A	N/A	2.14813 %	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	09/25/20 - 10/25/20	31	5.39813 %	224,645,098.53	1,044,237.97	0.00	0.00	0.00	0.00	1,044,237.97	0.00	213,671,310.55
M-2H	N/A	N/A	0.00000 %	15,782,449.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,011,485.20
B-H	N/A	N/A	0.00000 %	71,408,015.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	70,849,560.27
Totals					1,044,237.97	0.00	0.00	0.00	0.00	1,044,237.97	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 %	384.72192296	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	370.03804132
M-1	337,500,000.00	2.14813 %	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	5.39813 %	665.61510676	3.09403843	0.00000000	0.00000000	0.00000000	0.00000000	3.09403843	0.00000000	633.10017941
M-2H	23,711,074.00	0.00000 %	665.61510668	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	633.10017927
B-H	80,269,128.00	0.00000 %	889.60746714	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	882.65017990

(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	12,595,647.99
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(558,455.38)
Total Deposits	12,037,192.61
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	12,018,025.95
Total Withdrawals (Pool Distribution Amount)	12,037,192.61
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	393,404,039.88
Total Principal Reduction Cumulative	16,853,000,553.71
Scheduled Principal Current	26,282,566.22
Scheduled Principal Cumulative	3,115,222,018.63
Unscheduled Principal Current	366,563,018.28
Unscheduled Principal Cumulative	13,728,358,967.35
Senior Reduction Amount	381,100,832.67
Subordinate Reduction Amount	11,744,751.83
Calculated Recovery Principal Amount	5,025,527.93
Calculated Tranche Write-down Amount	558,455.38
Calculated Tranche Write-up Amount	0.00
Informational Reporting	
At Issuance Loan Count	112871
Period Beginning Loan Count	54916
Period Reference Pool Removal Loan Count	1621
Period Ending Loan Count	53295
UPB at Origination	27,433,380,000.00
UPB at Issuance	26,756,375,869.56
UPB Actual Current	9,903,375,315.85
Period PIF Loan Count Current	1587
PIF Loan Count Cumulative	58925
Period PIF Loan UPB Current	351,164,406.60
PIF Loan UPB Cumulative	12,630,550,590.00
Period Partial Prepayment Amount	11,782,652.05
Non-D180 Credit Event Loan Count Curr	0
Non-D180 Credit Event Loan Count Cum	10
Non-D180 Credit Event Actual Balance Cur	0.00
Non-D180 Credit Event Actual Balance Cum	1,810,195.90
D180 Credit Event Loan Count Current	34
D180 Credit Event Loan Count Cumulative	544
D180 Credit Event Actual Balance Curr	5,584,554.07
D180 Credit Event Actual Balance Cum	92,385,484.21
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	5,584,554.07
Credit Event Amount Cumulative	94,195,680.11
Total Active Modified Loan Count	138
Total Active Modified Loan UPB	22,086,648.61
Libor Rate	0.148130%
Structural Reporting	
Senior Percentage	96.971598%
Subordinate Percentage	3.028402%
10% Severity Tier Percentage [0 - 1%]	0.020872%
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	0.351668%
Prior Cum Net Credit Event Percentage	0.330796%
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 %	3.030000 %	3.020000 %
M-1	0.00	0.00	1.650000 %	3.030000 %	3.020000 %
M-1H	0.00	0.00	1.650000 %	3.030000 %	3.020000 %
M-2	0.00	0.00	0.300000 %	0.690000 %	0.720000 %
M-2H	0.00	0.00	0.300000 %	0.690000 %	0.720000 %
B-H	558,455.38	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	342	61,002,312.18	0.641711 %	0.615975 %
60 Days	162	30,581,246.78	0.303968 %	0.308796 %
90 Days	199	36,876,471.41	0.373393 %	0.372363 %
120 Days	351	70,393,885.59	0.658598 %	0.710807 %
150 Days	412	92,890,775.15	0.773056 %	0.937971 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	1466	291,744,691.11	2.750727 %	2.945912 %

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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	34	5,583,983.31	558,455.38	0.006 %	0	0.00	0.00	0.000 %	34	5,583,983.31	558,455.38	0.006 %

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	0022956380	146,000.00	0.000 %	OR	75.00	360	124,123.21	09/30/2020	12,412.32	12,412.32
Summary	0022958627	244,000.00	0.000 %	NY	75.00	360	210,994.95	09/30/2020	21,099.49	21,099.49
Summary	0022961277	286,000.00	0.000 %	NY	80.00	360	244,139.22	09/30/2020	24,413.92	24,413.92
Summary	0022961341	210,000.00	0.000 %	IL	75.00	360	174,751.86	09/30/2020	17,475.19	17,475.19
Summary	0022961373	406,000.00	0.000 %	VA	80.00	360	350,657.47	09/30/2020	35,065.75	35,065.75
Summary	0022965089	100,000.00	0.000 %	NH	72.00	360	82,380.91	09/30/2020	8,238.09	8,238.09
Summary	0022972867	186,000.00	0.000 %	OK	80.00	360	160,096.25	09/30/2020	16,009.62	16,009.62
Summary	0022981444	264,000.00	0.000 %	OK	80.00	360	217,954.10	09/30/2020	21,795.41	21,795.41
Summary	0022985650	166,000.00	0.000 %	CA	80.00	360	140,103.45	09/30/2020	14,010.34	14,010.34
Summary	0022985773	384,000.00	0.000 %	TX	80.00	360	321,586.87	09/30/2020	32,158.69	32,158.69
Summary	0022985839	224,000.00	0.000 %	LA	80.00	360	196,452.02	09/30/2020	19,645.20	19,645.20
Summary	0022985935	228,000.00	0.000 %	IL	80.00	360	195,354.68	09/30/2020	19,535.47	19,535.47
Summary	0022994391	120,000.00	0.000 %	WA	80.00	360	101,887.72	09/30/2020	10,188.77	10,188.77
Summary	0022999525	130,000.00	0.000 %	GA	77.00	360	111,284.33	09/30/2020	11,128.43	11,128.43
Summary	0023003651	91,000.00	0.000 %	PR	65.00	360	77,068.81	09/30/2020	7,706.88	7,706.88
Summary	0023008268	110,000.00	0.000 %	PR	79.00	360	93,898.22	09/30/2020	9,389.82	9,389.82
Summary	0023010085	404,000.00	0.000 %	FL	67.00	360	315,034.56	09/30/2020	31,503.46	31,503.46
Summary	0023018784	172,000.00	0.000 %	TX	70.00	360	154,415.84	09/30/2020	15,441.58	15,441.58
Summary	0023023612	264,000.00	0.000 %	TX	78.00	360	209,108.16	09/30/2020	20,910.82	20,910.82
Summary	0023025008	161,000.00	0.000 %	IL	70.00	360	138,503.72	09/30/2020	13,850.37	13,850.37
Summary	0023025721	154,000.00	0.000 %	FL	75.00	360	129,201.52	09/30/2020	12,920.15	12,920.15
Summary	0023034161	54,000.00	0.000 %	OH	80.00	360	46,483.08	09/30/2020	4,648.31	4,648.31

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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	0023037454	132,000.00	0.000 %	AR	76.00	360	111,835.68	09/30/2020	11,183.57	11,183.57
Summary	0023040074	226,000.00	0.000 %	IL	80.00	360	189,386.73	09/30/2020	18,938.67	18,938.67
Summary	0023043774	119,000.00	0.000 %	IN	77.00	360	100,614.01	09/30/2020	10,061.40	10,061.40
Summary	0023044631	396,000.00	0.000 %	NY	80.00	360	335,092.37	09/30/2020	33,509.24	33,509.24
Summary	0023052115	195,000.00	0.000 %	AK	75.00	360	165,382.84	09/30/2020	16,538.28	16,538.28
Summary	0023052229	130,000.00	0.000 %	AZ	80.00	360	107,887.64	09/30/2020	10,845.84	10,845.84
Summary	0023055949	100,000.00	0.000 %	SD	71.00	360	84,838.02	09/30/2020	8,483.80	8,483.80
Summary	0023056819	227,000.00	0.000 %	IL	65.00	360	169,026.82	09/30/2020	16,902.68	16,902.68
Summary	0023062602	139,000.00	0.000 %	MI	70.00	360	116,076.05	09/30/2020	11,607.60	11,607.60
Summary	0023068414	172,000.00	0.000 %	LA	80.00	360	142,890.12	09/30/2020	14,289.01	14,289.01
Summary	0023068813	168,000.00	0.000 %	NY	80.00	360	140,834.61	09/30/2020	14,083.46	14,083.46
Summary	0023068860	146,000.00	0.000 %	NE	80.00	360	124,637.47	09/30/2020	12,463.75	12,463.75

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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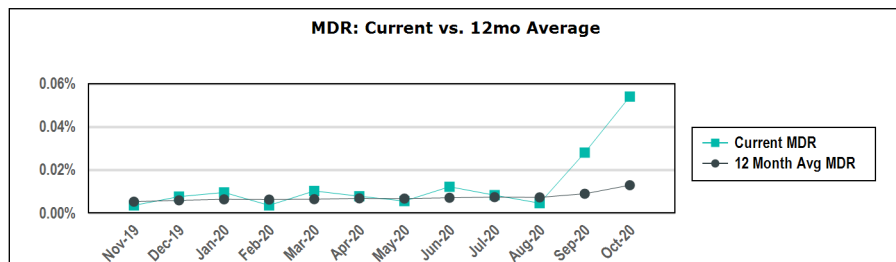
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Realized Loss Report - Collateral

Summary

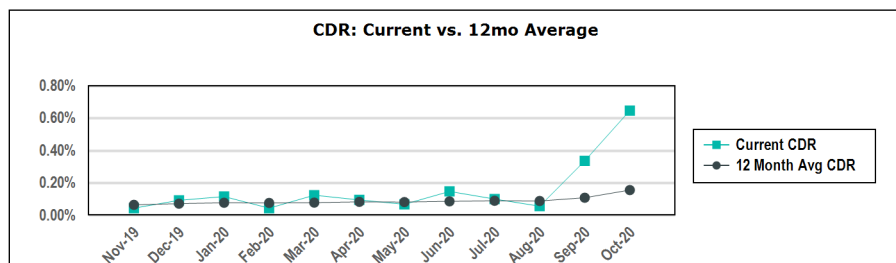
MDR

Current Month	0.054 %
3 Month Average	0.029 %
12 Month Average	0.013 %



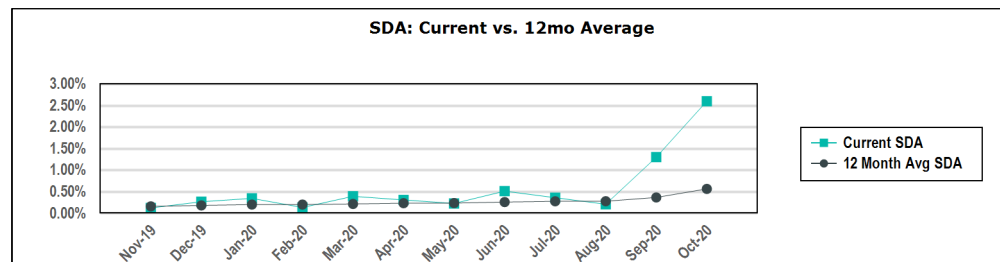
CDR

Current Month	0.649 %
3 Month Average	0.348 %
12 Month Average	0.157 %



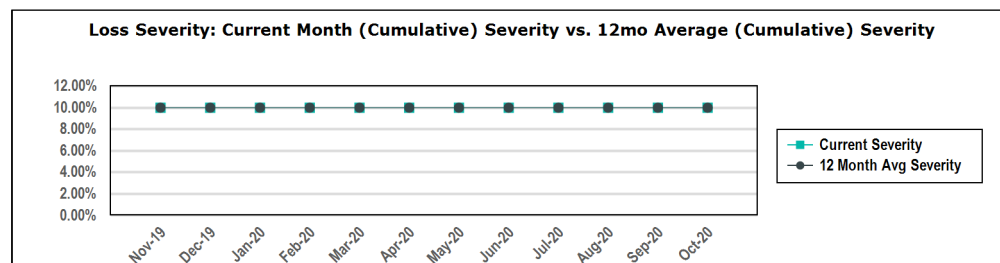
SDA

Current Month	2.604 %
3 Month Average	1.375 %
12 Month Average	0.570 %



Loss Severity

Current Month (Cumulative)	10.000 %
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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



Distribution Date: 26-Oct-2020
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Prepayment Rates

Summary

SMM

Current Month	3.575 %
3 Month Average	3.407 %
12 Month Average	1.906 %

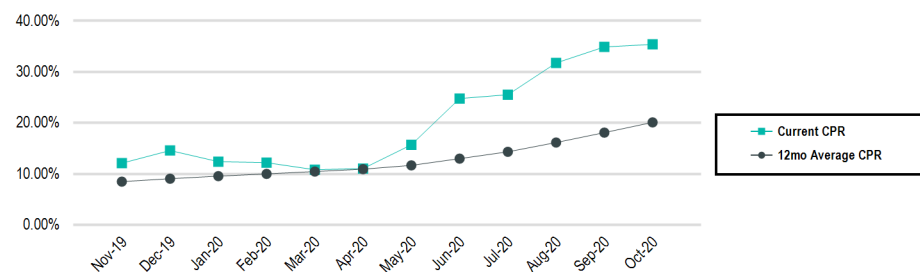
CPR

Current Month	35.390 %
3 Month Average	34.008 %
12 Month Average	20.093 %

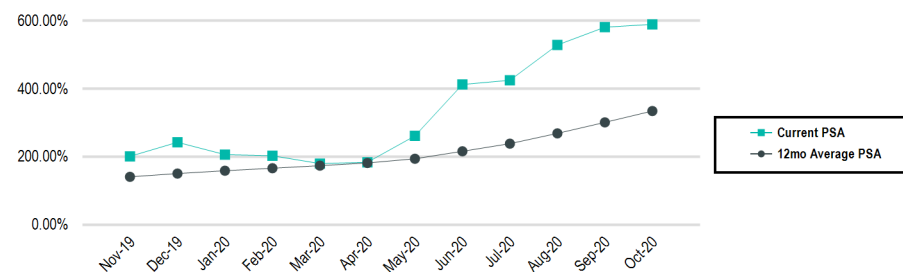
PSA

Current Month	589.829 %
3 Month Average	566.798 %
12 Month Average	334.884 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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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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.