

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-Mar-2021
 04-Mar-2021 11:18:43 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	02/26/2021	0.00000 %	7,848,234,338.39	0.00	310,452,048.33	0.00	7,537,782,290.04	310,452,048.33	0.00
M-1	30711XAA2	03/24/2021	2.11763 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	NA	02/26/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	30711XAB0	03/24/2021	5.36763 %	178,919,205.41	746,956.07	8,999,038.43	0.00	169,920,166.97	9,745,994.50	0.00
M-2H	NA	02/26/2021	0.00000 %	12,569,974.87	0.00	632,227.75	0.00	11,937,747.12	632,227.75	0.00
B-H	NA	02/26/2021	0.00000 %	56,389,982.13	0.00	0.00	611,670.96	55,778,311.17	0.00	24,490,816.83
Totals				8,096,113,500.80	746,956.07	320,083,314.51	611,670.96	7,775,418,515.30	320,830,270.58	24,490,816.83

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.

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-Mar-2021
 04-Mar-2021 11:18:43 AM

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	7,848,234,338.39	20,963,909.49	289,488,138.84	0.00	0.00	310,452,048.33	7,537,782,290.04	0.29043207	310,452,048.33
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	178,919,205.41	618,642.35	8,380,396.08	0.00	0.00	8,999,038.43	169,920,166.97	0.50346716	8,999,038.43
M-2H	23,711,074.00	12,569,974.87	43,462.74	588,765.01	0.00	0.00	632,227.75	11,937,747.12	0.50346716	632,227.75
B-H	80,269,128.00	56,389,982.13	0.00	0.00	0.00	611,670.96	611,670.96	55,778,311.17	0.69489121	0.00
Totals	26,756,375,869.00	8,096,113,500.80	21,626,014.58	298,457,299.93	0.00	611,670.96	320,694,985.47	7,775,418,515.30	0.29060059	320,083,314.51

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-Mar-2021
04-Mar-2021 11:18:43 AM

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	302.39383970	0.80774309	11.15402855	0.00000000	0.00000000	11.96177164	290.43206806	0.29043207	11.96177164
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	530.13097899	1.83301437	24.83080320	0.00000000	0.00000000	26.66381757	503.46716139	0.50346716	26.66381757
M-2H	23,711,074.00	530.13097888	1.83301440	24.83080311	0.00000000	0.00000000	26.66381751	503.46716138	0.50346716	26.66381751
B-H	80,269,128.00	702.51145783	0.00000000	0.00000000	0.00000000	7.62025171	7.62025171	694.89120612	0.69489121	0.00000000

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

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-Mar-2021
 04-Mar-2021 11:18:43 AM

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 %	7,848,234,338.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,537,782,290.04
M-1	N/A	N/A	2.11763 %	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	02/25/21 - 03/24/21	28	5.36763 %	178,919,205.41	746,956.07	0.00	0.00	0.00	0.00	746,956.07	0.00	169,920,166.97
M-2H	N/A	N/A	0.00000 %	12,569,974.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,937,747.12
B-H	N/A	N/A	0.00000 %	56,389,982.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	55,778,311.17
Totals					746,956.07	0.00	0.00	0.00	0.00	746,956.07	0.00	

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

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-Mar-2021
 04-Mar-2021 11:18:43 AM

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 %	302.39383970	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	290.43206806
M-1	337,500,000.00	2.11763 %	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	5.36763 %	530.13097899	2.21320317	0.00000000	0.00000000	0.00000000	0.00000000	2.21320317	0.00000000	503.46716139
M-2H	23,711,074.00	0.00000 %	530.13097888	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	503.46716138
B-H	80,269,128.00	0.00000 %	702.51145783	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	694.89120612

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

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

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

Distribution Date: 25-Mar-2021
 04-Mar-2021 11:18:43 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	10,376,832.12
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(611,670.96)
Total Deposits	9,765,161.16
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	9,745,994.50
Total Withdrawals (Pool Distribution Amount)	9,765,161.16
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

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

Distribution Date: 25-Mar-2021
04-Mar-2021 11:18:43 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	320,694,985.48
Total Principal Reduction Cumulative	18,980,965,006.26
Scheduled Principal Current	21,626,014.58
Scheduled Principal Cumulative	3,239,777,052.22
Unscheduled Principal Current	298,457,299.94
Unscheduled Principal Cumulative	15,716,697,137.21
Senior Reduction Amount	310,452,048.33
Subordinate Reduction Amount	9,631,266.19
Calculated Recovery Principal Amount	5,501,980.12
Calculated Tranche Write-down Amount	611,670.96
Calculated Tranche Write-up Amount	0.00
Informational Reporting	
At Issuance Loan Count	112871
Period Beginning Loan Count	45713
Period Reference Pool Removal Loan Count	1370
Period Ending Loan Count	44343
UPB at Origination	27,433,380,000.00
UPB at Issuance	26,756,375,869.56
UPB Actual Current	7,775,410,863.30
Period PIF Loan Count Current	1338
PIF Loan Count Cumulative	67154
Period PIF Loan UPB Current	281,953,222.56
PIF Loan UPB Cumulative	14,431,848,176.72
Period Partial Prepayment Amount	12,179,334.38
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	32
D180 Credit Event Loan Count Cumulative	1265
D180 Credit Event Actual Balance Curr	6,116,709.82
D180 Credit Event Actual Balance Cum	242,622,174.36
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

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

Distribution Date: 25-Mar-2021
 04-Mar-2021 11:18:43 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



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	6,116,709.82
Credit Event Amount Cumulative	244,908,174.79
Total Active Modified Loan Count	111
Total Active Modified Loan UPB	17,613,466.23
Libor Rate	0.117630%
Structural Reporting	
Senior Percentage	96.938386%
Subordinate Percentage	3.061614%
10% Severity Tier Percentage [0 - 1%]	0.022861%
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	0.915326%
Prior Cum Net Credit Event Percentage	0.892466%
Minimum Credit Enhancement Test Pass?	YES

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-Mar-2021
 04-Mar-2021 11:18:43 AM

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 %	3.060000 %	3.060000 %
M-1	0.00	0.00	1.650000 %	3.060000 %	3.060000 %
M-1H	0.00	0.00	1.650000 %	3.060000 %	3.060000 %
M-2	0.00	0.00	0.300000 %	0.700000 %	0.720000 %
M-2H	0.00	0.00	0.300000 %	0.700000 %	0.720000 %
B-H	611,670.96	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Mar-2021
04-Mar-2021 11:18:43 AM

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

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

Distribution Date: 25-Mar-2021
 04-Mar-2021 11:18:43 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	246	39,340,407.81	0.554766 %	0.505959 %
60 Days	61	9,087,179.97	0.137564 %	0.116871 %
90 Days	45	8,043,470.67	0.101482 %	0.103448 %
120 Days	60	11,124,888.90	0.135309 %	0.143078 %
150 Days	39	6,760,142.30	0.087951 %	0.086943 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	451	74,356,089.65	1.017071 %	0.956298 %

Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



Distribution Date: 25-Mar-2021
04-Mar-2021 11:18:43 AM

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	32	6,113,651.08	611,670.96	0.008 %	0	0.00	0.00	0.000 %	32	6,113,651.08	611,670.96	0.008 %

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	0022958217	100,000.00	0.000 %	AR	80.00	360	85,708.12	02/28/2021	8,570.81	8,570.81
Summary	0022959683	551,000.00	0.000 %	CA	80.00	360	453,763.62	02/28/2021	45,376.36	45,376.36
Summary	0022964019	188,000.00	0.000 %	TX	80.00	360	147,813.62	02/28/2021	14,781.36	14,781.36
Summary	0022965951	116,000.00	0.000 %	VA	80.00	360	103,312.88	02/28/2021	10,331.29	10,331.29
Summary	0022973722	280,000.00	0.000 %	CA	64.00	360	233,748.39	02/28/2021	23,374.84	23,374.84
Summary	0022974334	232,000.00	0.000 %	FL	80.00	360	192,964.69	02/28/2021	19,296.47	19,296.47
Summary	0022977536	152,000.00	0.000 %	WA	70.00	360	127,269.33	02/28/2021	12,726.93	12,726.93
Summary	0022978583	50,000.00	0.000 %	IA	74.00	360	41,482.65	02/28/2021	4,148.26	4,148.26
Summary	0022982308	191,000.00	0.000 %	WA	75.00	360	159,982.51	02/28/2021	15,998.25	15,998.25
Summary	0022982727	286,000.00	0.000 %	NJ	65.00	360	241,560.86	02/28/2021	24,156.09	24,156.09
Summary	0022983834	95,000.00	0.000 %	TX	71.00	360	80,425.30	02/28/2021	8,042.53	8,042.53
Summary	0022989657	132,000.00	0.000 %	FL	80.00	360	108,120.61	02/28/2021	10,812.06	10,812.06
Summary	0022992426	380,000.00	0.000 %	PA	80.00	360	317,874.18	02/28/2021	31,787.42	31,787.42
Summary	0022993498	123,000.00	0.000 %	MO	69.00	360	104,573.50	02/28/2021	10,457.35	10,457.35
Summary	0022994538	623,000.00	0.000 %	NY	75.00	360	488,892.18	02/28/2021	48,889.22	48,889.22
Summary	0022996050	140,000.00	0.000 %	PA	74.00	360	116,321.70	02/28/2021	11,632.17	11,632.17
Summary	0023002667	136,000.00	0.000 %	WI	63.00	360	114,205.48	02/28/2021	11,420.55	11,420.55
Summary	0023008628	154,000.00	0.000 %	IN	80.00	360	130,790.61	02/28/2021	13,079.06	13,079.06
Summary	0023009221	149,000.00	0.000 %	CT	71.00	360	123,300.49	02/28/2021	12,330.05	12,330.05
Summary	0023013098	323,000.00	0.000 %	MI	78.00	360	271,451.30	02/28/2021	27,451.00	27,451.00
Summary	0023016928	223,000.00	0.000 %	NM	69.00	360	185,305.99	02/28/2021	18,530.60	18,530.60
Summary	0023017567	329,000.00	0.000 %	NY	75.00	360	212,263.78	02/28/2021	21,226.38	21,226.38

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-Mar-2021
04-Mar-2021 11:18:43 AM

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	0023018010	286,000.00	0.000 %	HI	68.00	360	236,089.39	02/28/2021	23,608.94	23,608.94
Summary	0023018380	88,000.00	0.000 %	WV	70.00	360	77,127.78	02/28/2021	7,712.78	7,712.78
Summary	0023019186	343,000.00	0.000 %	IL	80.00	360	282,997.15	02/28/2021	28,299.71	28,299.71
Summary	0023029163	220,000.00	0.000 %	CA	70.00	360	182,454.35	02/28/2021	18,245.43	18,245.43
Summary	0023033457	183,000.00	0.000 %	NJ	75.00	360	152,633.05	02/28/2021	15,263.30	15,263.30
Summary	0023041496	352,000.00	0.000 %	MA	80.00	360	301,212.04	02/28/2021	30,121.20	30,121.20
Summary	0023045244	215,000.00	0.000 %	MI	67.00	360	178,812.40	02/28/2021	17,881.24	17,881.24
Summary	0023047451	227,000.00	0.000 %	PA	65.00	360	190,517.17	02/28/2021	19,051.72	19,051.72
Summary	0023051665	278,000.00	0.000 %	CA	76.00	360	232,284.13	02/28/2021	23,228.41	23,228.41
Summary	0023067313	285,000.00	0.000 %	OK	79.00	360	238,391.83	02/28/2021	23,839.18	23,839.18

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



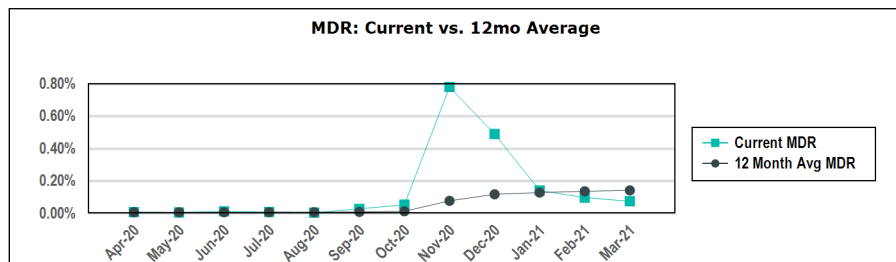
Distribution Date: 25-Mar-2021
04-Mar-2021 11:18:43 AM

Realized Loss Report - Collateral

Summary

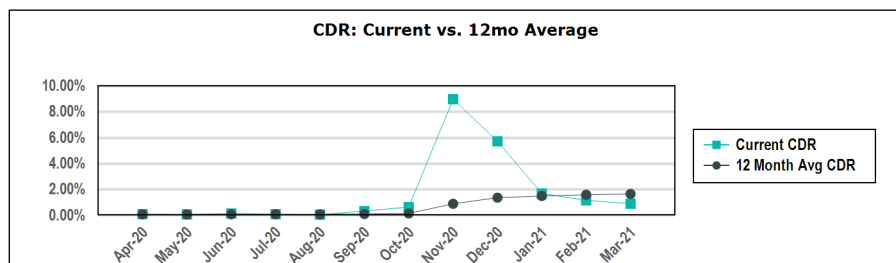
MDR

Current Month 0.076 %
3 Month Average 0.105 %
12 Month Average 0.143 %



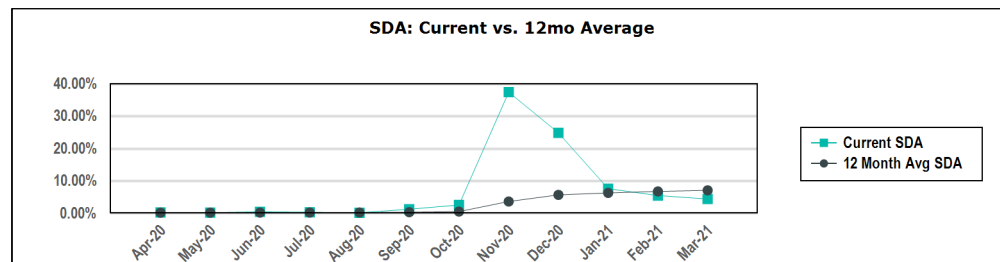
CDR

Current Month 0.902 %
3 Month Average 1.253 %
12 Month Average 1.662 %



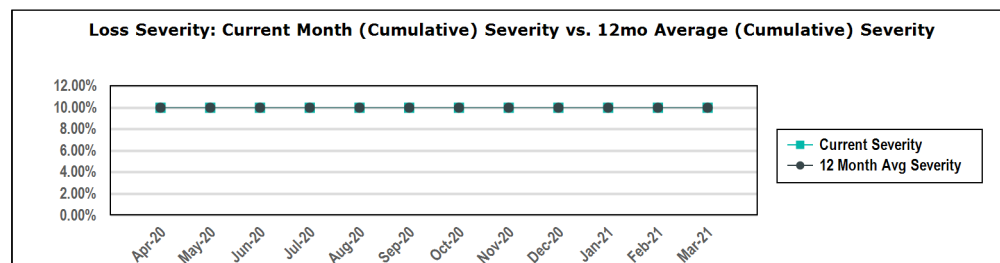
SDA

Current Month 4.477 %
3 Month Average 5.889 %
12 Month Average 7.140 %



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.

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-Mar-2021
 04-Mar-2021 11:18:44 AM

Prepayment Rates

Summary

SMM

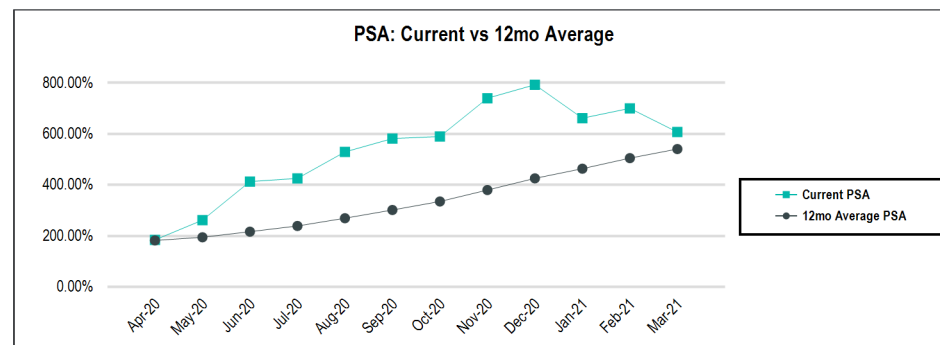
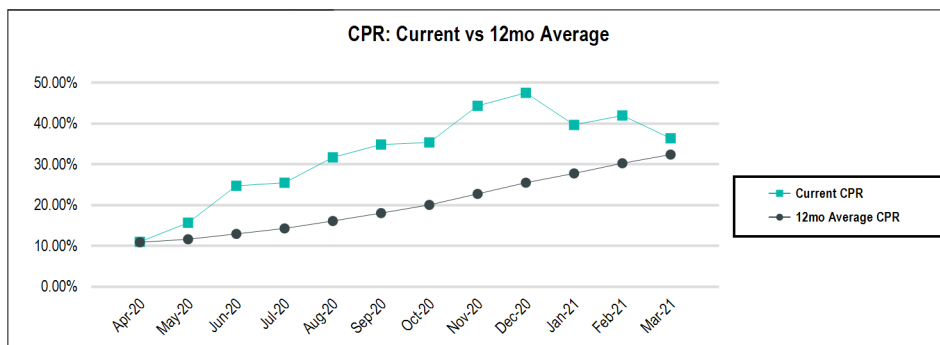
Current Month	3.704 %
3 Month Average	4.090 %
12 Month Average	3.304 %

CPR

Current Month	36.422 %
3 Month Average	39.373 %
12 Month Average	32.427 %

PSA

Current Month	607.037 %
3 Month Average	656.224 %
12 Month Average	540.452 %



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

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

Distribution Date: 25-Mar-2021
04-Mar-2021 11:18:44 AM

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.

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

Distribution Date: 25-Mar-2021
04-Mar-2021 11:18:44 AM

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.