

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-Feb-2021
 04-Feb-2021 9:57:25 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	01/29/2021	0.00000 %	8,237,104,051.77	0.00	388,869,713.39	0.00	7,848,234,338.39	388,869,713.39	0.00
M-1	30711XAA2	02/24/2021	2.13000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	NA	01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	30711XAB0	02/24/2021	5.38000 %	190,201,135.36	881,159.59	11,281,929.95	0.00	178,919,205.41	12,163,089.54	0.00
M-2H	NA	01/29/2021	0.00000 %	13,362,587.25	0.00	792,612.37	0.00	12,569,974.87	792,612.37	0.00
B-H	NA	01/29/2021	0.00000 %	57,220,868.09	0.00	0.00	830,885.96	56,389,982.13	0.00	23,879,145.87
Totals				8,497,888,642.47	881,159.59	400,944,255.71	830,885.96	8,096,113,500.80	401,825,415.30	23,879,145.87

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	8,237,104,051.77	24,922,574.38	363,947,139.00	0.00	0.00	388,869,713.39	7,848,234,338.39	0.30239384	388,869,713.39
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	190,201,135.36	737,225.34	10,544,704.61	0.00	0.00	11,281,929.95	178,919,205.41	0.53013098	11,281,929.95
M-2H	23,711,074.00	13,362,587.25	51,793.79	740,818.58	0.00	0.00	792,612.37	12,569,974.87	0.53013098	792,612.37
B-H	80,269,128.00	57,220,868.09	0.00	0.00	0.00	830,885.96	830,885.96	56,389,982.13	0.70251146	0.00
Totals	26,756,375,869.00	8,497,888,642.47	25,711,593.51	375,232,662.19	0.00	830,885.96	401,775,141.67	8,096,113,500.80	0.30258633	400,944,255.71

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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	317.37705767	0.96027114	14.02294683	0.00000000	0.00000000	14.98321797	302.39383970	0.30239384	14.98321797
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	563.55891959	2.18437138	31.24356921	0.00000000	0.00000000	33.42794059	530.13097899	0.53013098	33.42794059
M-2H	23,711,074.00	563.55891977	2.18437132	31.24356914	0.00000000	0.00000000	33.42794046	530.13097888	0.53013098	33.42794046
B-H	80,269,128.00	712.86270968	0.00000000	0.00000000	0.00000000	10.35125185	10.35125185	702.51145783	0.70251146	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 %	8,237,104,051.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,848,234,338.39
M-1	N/A	N/A	2.13000 %	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	01/25/21 - 02/24/21	31	5.38000 %	190,201,135.36	881,159.59	0.00	0.00	0.00	0.00	881,159.59	0.00	178,919,205.41
M-2H	N/A	N/A	0.00000 %	13,362,587.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,569,974.87
B-H	N/A	N/A	0.00000 %	57,220,868.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	56,389,982.13
Totals					881,159.59	0.00	0.00	0.00	0.00	881,159.59	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 %	317.37705767	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	302.39383970
M-1	337,500,000.00	2.13000 %	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	5.38000 %	563.55891959	2.61084323	0.00000000	0.00000000	0.00000000	0.00000000	2.61084323	0.00000000	530.13097899
M-2H	23,711,074.00	0.00000 %	563.55891977	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	530.13097888
B-H	80,269,128.00	0.00000 %	712.86270968	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	702.51145783

(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	13,013,142.16
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(830,885.96)
Total Deposits	12,182,256.20
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	12,163,089.54
Total Withdrawals (Pool Distribution Amount)	12,182,256.20
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	401,775,141.67
Total Principal Reduction Cumulative	18,660,270,020.78
Scheduled Principal Current	25,711,593.51
Scheduled Principal Cumulative	3,218,151,037.64
Unscheduled Principal Current	375,232,662.20
Unscheduled Principal Cumulative	15,418,239,837.27
Senior Reduction Amount	388,869,713.39
Subordinate Reduction Amount	12,074,542.32
Calculated Recovery Principal Amount	7,473,789.33
Calculated Tranche Write-down Amount	830,885.96
Calculated Tranche Write-up Amount	0.00
Informational Reporting	
At Issuance Loan Count	112871
Period Beginning Loan Count	47419
Period Reference Pool Removal Loan Count	1706
Period Ending Loan Count	45713
UPB at Origination	27,433,380,000.00
UPB at Issuance	26,756,375,869.56
UPB Actual Current	8,096,105,848.78
Period PIF Loan Count Current	1658
PIF Loan Count Cumulative	65816
Period PIF Loan UPB Current	356,567,962.97
PIF Loan UPB Cumulative	14,149,894,954.16
Period Partial Prepayment Amount	12,718,616.65
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	48
D180 Credit Event Loan Count Cumulative	1233
D180 Credit Event Actual Balance Curr	8,308,859.76
D180 Credit Event Actual Balance Cum	236,505,464.54
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	8,308,859.76
Credit Event Amount Cumulative	238,791,464.97
Total Active Modified Loan Count	116
Total Active Modified Loan UPB	18,447,982.78
Libor Rate	0.130000%
Structural Reporting	
Senior Percentage	96.931271%
Subordinate Percentage	3.068729%
10% Severity Tier Percentage [0 - 1%]	0.031054%
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	0.892466%
Prior Cum Net Credit Event Percentage	0.861412%
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 %	3.070000 %	3.060000 %
M-1	0.00	0.00	1.650000 %	3.070000 %	3.060000 %
M-1H	0.00	0.00	1.650000 %	3.070000 %	3.060000 %
M-2	0.00	0.00	0.300000 %	0.670000 %	0.700000 %
M-2H	0.00	0.00	0.300000 %	0.670000 %	0.700000 %
B-H	830,885.96	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	259	41,201,863.43	0.566578 %	0.508910 %
60 Days	63	10,700,428.55	0.137816 %	0.132168 %
90 Days	67	12,883,006.93	0.146567 %	0.159126 %
120 Days	60	9,907,736.51	0.131254 %	0.122377 %
150 Days	47	8,542,734.53	0.102815 %	0.105517 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	496	83,235,769.95	1.085031 %	1.028096 %

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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	48	8,304,675.29	830,885.96	0.010 %	0	0.00	0.00	0.000 %	48	8,304,675.29	830,885.96	0.010 %

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	0022956442	228,000.00	0.000 %	PA	80.00	360	192,158.94	01/31/2021	19,215.89	19,215.89
Summary	0022957982	319,000.00	0.000 %	FL	75.00	360	258,552.82	01/31/2021	25,855.28	25,855.28
Summary	0022960302	180,000.00	0.000 %	KY	80.00	360	149,530.41	01/31/2021	14,953.04	14,953.04
Summary	0022961403	336,000.00	0.000 %	CA	75.00	360	283,828.51	01/31/2021	28,382.85	28,382.85
Summary	0022963331	124,000.00	0.000 %	MI	80.00	360	102,658.34	01/31/2021	10,265.83	10,265.83
Summary	0022966676	154,000.00	0.000 %	WI	80.00	360	128,853.12	01/31/2021	12,885.31	12,885.31
Summary	0022969189	253,000.00	0.000 %	FL	75.00	360	197,217.51	01/31/2021	19,721.75	19,721.75
Summary	0022970472	92,000.00	0.000 %	KY	80.00	360	77,511.98	01/31/2021	7,751.20	7,751.20
Summary	0022970764	118,000.00	0.000 %	MI	80.00	360	99,780.10	01/31/2021	9,978.01	9,978.01
Summary	0022972473	38,000.00	0.000 %	IN	75.00	360	29,078.11	01/31/2021	2,907.81	2,907.81
Summary	0022973284	187,000.00	0.000 %	NY	74.00	360	156,103.08	01/31/2021	15,610.31	15,610.31
Summary	0022982868	138,000.00	0.000 %	TN	65.00	360	117,454.01	01/31/2021	11,745.40	11,745.40
Summary	0022984167	106,000.00	0.000 %	WA	63.00	360	88,630.98	01/31/2021	8,863.10	8,863.10
Summary	0022986186	208,000.00	0.000 %	IL	75.00	360	173,073.53	01/31/2021	17,307.35	17,307.35
Summary	0022986507	106,000.00	0.000 %	ID	80.00	360	88,372.38	01/31/2021	8,837.24	8,837.24
Summary	0022989722	38,000.00	0.000 %	IL	80.00	360	31,660.56	01/31/2021	3,166.06	3,166.06
Summary	0022995149	412,000.00	0.000 %	CA	75.00	360	340,810.43	01/31/2021	34,081.04	34,081.04
Summary	0022996926	400,000.00	0.000 %	NJ	75.00	360	322,856.67	01/31/2021	32,285.67	32,285.67
Summary	0022997353	250,000.00	0.000 %	CA	80.00	360	208,093.32	01/31/2021	20,809.33	20,809.33
Summary	0023001176	235,000.00	0.000 %	NY	75.00	360	189,491.28	01/31/2021	18,949.13	18,949.13
Summary	0023001230	216,000.00	0.000 %	OR	80.00	360	169,442.54	01/31/2021	16,944.25	16,944.25
Summary	0023003599	270,000.00	0.000 %	CA	70.00	360	227,138.06	01/31/2021	22,713.81	22,713.81

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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	0023005115	75,000.00	0.000 %	AL	77.00	360	63,181.37	01/31/2021	6,318.14	6,318.14
Summary	0023008273	64,000.00	0.000 %	PR	80.00	360	54,308.25	01/31/2021	5,430.82	5,430.82
Summary	0023009312	405,000.00	0.000 %	KS	73.00	360	335,305.96	01/31/2021	33,530.60	33,530.60
Summary	0023011252	362,000.00	0.000 %	TX	80.00	360	295,229.64	01/31/2021	29,522.96	29,522.96
Summary	0023013320	134,000.00	0.000 %	CA	75.00	360	109,449.46	01/31/2021	10,944.95	10,944.95
Summary	0023014096	404,000.00	0.000 %	MO	77.00	360	313,639.91	01/31/2021	31,363.99	31,363.99
Summary	0023014630	408,000.00	0.000 %	CA	80.00	360	340,228.86	01/31/2021	34,022.89	34,022.89
Summary	0023016274	101,000.00	0.000 %	AZ	80.00	360	86,647.34	01/31/2021	8,664.73	8,664.73
Summary	0023019039	296,000.00	0.000 %	NY	80.00	360	245,938.27	01/31/2021	24,593.83	24,593.83
Summary	0023024740	217,000.00	0.000 %	CT	75.00	360	181,955.11	01/31/2021	18,195.51	18,195.51
Summary	0023024974	162,000.00	0.000 %	IL	77.00	360	137,552.61	01/31/2021	13,755.26	13,755.26
Summary	0023027933	364,000.00	0.000 %	CT	63.00	360	305,940.05	01/31/2021	30,594.00	30,594.00
Summary	0023032896	144,000.00	0.000 %	PA	80.00	360	122,934.45	01/31/2021	12,293.44	12,293.44
Summary	0023038083	94,000.00	0.000 %	AK	75.00	360	75,675.86	01/31/2021	7,507.38	7,507.38
Summary	0023038405	292,000.00	0.000 %	CO	79.00	360	244,032.34	01/31/2021	24,403.23	24,403.23
Summary	0023048082	56,000.00	0.000 %	KY	80.00	360	47,682.18	01/31/2021	4,768.22	4,768.22
Summary	0023048340	408,000.00	0.000 %	OR	80.00	360	332,215.27	01/31/2021	33,221.53	33,221.53
Summary	0023051903	142,000.00	0.000 %	NV	80.00	360	110,387.68	01/31/2021	11,038.77	11,038.77
Summary	0023052783	86,000.00	0.000 %	PR	80.00	360	71,692.49	01/31/2021	7,169.25	7,169.25
Summary	0023057070	417,000.00	0.000 %	LA	74.00	360	321,043.06	01/31/2021	32,104.31	32,104.31
Summary	0023064938	258,000.00	0.000 %	CA	74.00	360	216,137.10	01/31/2021	21,613.71	21,613.71
Summary	0023065997	311,000.00	0.000 %	WI	69.00	360	65,834.70	01/31/2021	7,062.12	7,062.12
Summary	0023066149	360,000.00	0.000 %	CA	80.00	360	297,511.80	01/31/2021	29,751.18	29,751.18
Summary	0023069178	62,000.00	0.000 %	FL	75.00	360	53,422.22	01/31/2021	5,342.22	5,342.22
Summary	0023069369	106,000.00	0.000 %	IL	80.00	360	88,087.68	01/31/2021	8,808.77	8,808.77
Summary	0023071393	188,000.00	0.000 %	OH	80.00	360	156,344.95	01/31/2021	15,634.49	15,634.49

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.

Contact:
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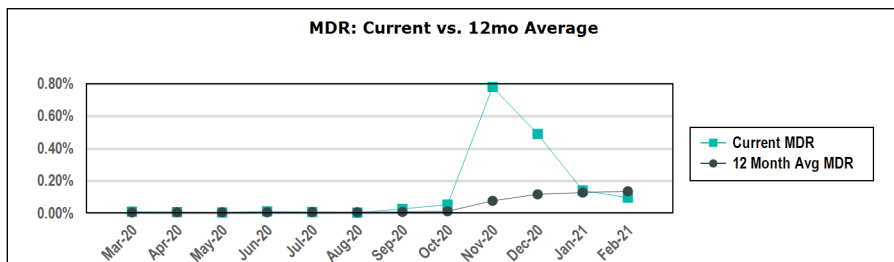


Realized Loss Report - Collateral

Summary

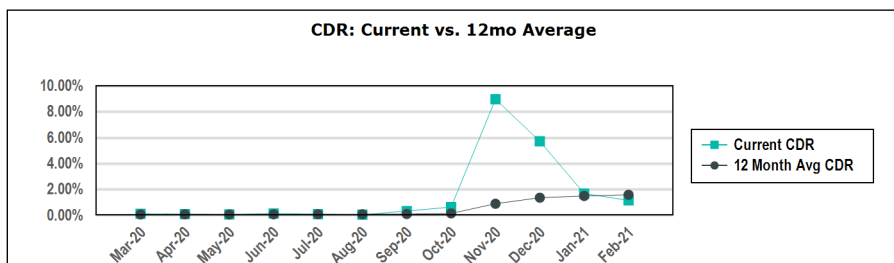
MDR

Current Month 0.098 %
3 Month Average 0.244 %
12 Month Average 0.137 %



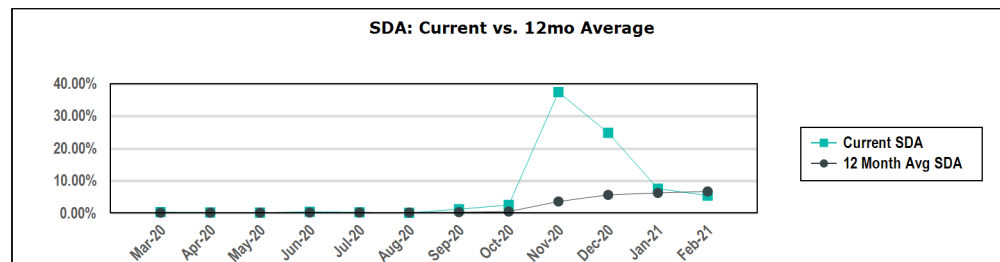
CDR

Current Month 1.166 %
3 Month Average 2.865 %
12 Month Average 1.598 %



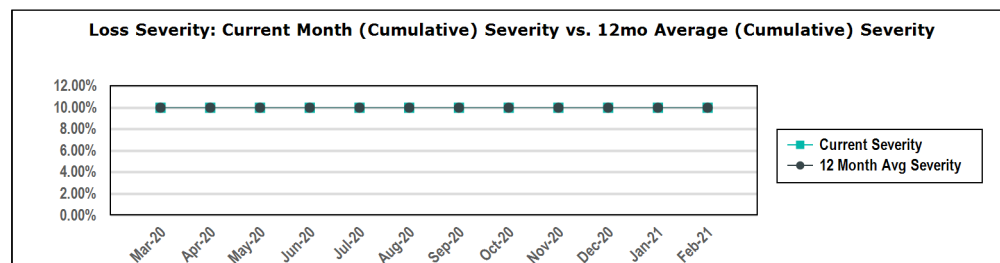
SDA

Current Month 5.526 %
3 Month Average 12.707 %
12 Month Average 6.800 %



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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Prepayment Rates

Summary

SMM

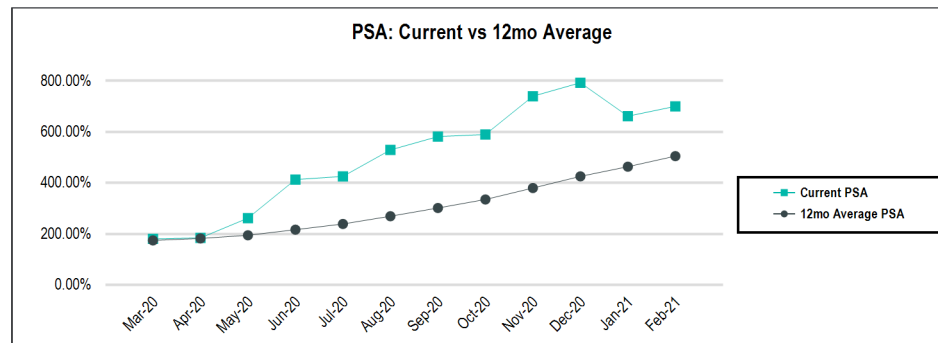
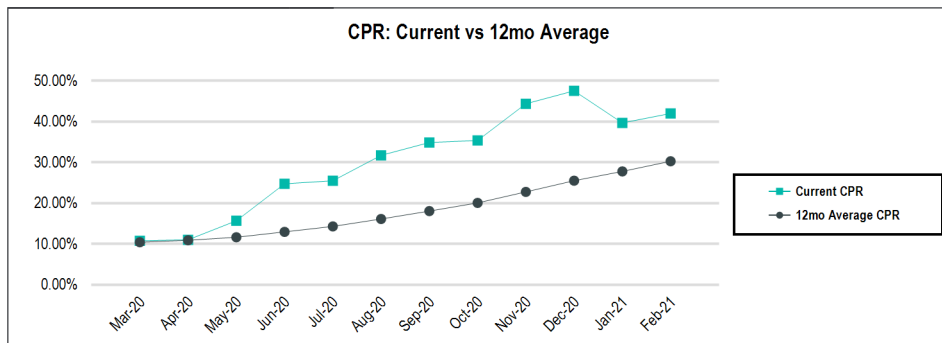
Current Month	4.439 %
3 Month Average	4.601 %
12 Month Average	3.075 %

CPR

Current Month	42.007 %
3 Month Average	43.086 %
12 Month Average	30.293 %

PSA

Current Month	700.110 %
3 Month Average	718.105 %
12 Month Average	504.884 %



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

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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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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.