

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-Apr-2021
 07-Apr-2021 9:01:32 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	03/31/2021	0.00000 %	7,537,782,290.04	0.00	329,557,359.47	0.00	7,208,224,930.58	329,557,359.47	0.00
M-1	30711XAA2	04/23/2021	2.10863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	NA	03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	30711XAB0	04/23/2021	5.35863 %	169,920,166.97	809,368.27	9,587,584.05	0.00	160,332,582.93	10,396,952.32	0.00
M-2H	NA	03/31/2021	0.00000 %	11,937,747.12	0.00	673,576.04	0.00	11,264,171.08	673,576.04	0.00
B-H	NA	03/31/2021	0.00000 %	55,778,311.17	0.00	0.00	451,617.18	55,326,693.99	0.00	24,942,434.01
Totals				7,775,418,515.30	809,368.27	339,818,519.56	451,617.18	7,435,148,378.58	340,627,887.83	24,942,434.01

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	7,537,782,290.04	21,202,844.43	308,354,515.04	0.00	0.00	329,557,359.47	7,208,224,930.58	0.27773417	329,557,359.47
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	169,920,166.97	624,542.39	8,963,041.66	0.00	0.00	9,587,584.05	160,332,582.93	0.47505950	9,587,584.05
M-2H	23,711,074.00	11,937,747.12	43,877.25	629,698.80	0.00	0.00	673,576.04	11,264,171.08	0.47505951	673,576.04
B-H	80,269,128.00	55,778,311.17	0.00	0.00	0.00	451,617.18	451,617.18	55,326,693.99	0.68926492	0.00
Totals	26,756,375,869.00	7,775,418,515.30	21,871,264.07	317,947,255.50	0.00	451,617.18	340,270,136.74	7,435,148,378.58	0.27788324	339,818,519.56

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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	290.43206806	0.81694930	11.88095332	0.00000000	0.00000000	12.69790262	277.73416544	0.27773417	12.69790262
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	503.46716139	1.85049597	26.55716047	0.00000000	0.00000000	28.40765644	475.05950498	0.47505950	28.40765644
M-2H	23,711,074.00	503.46716138	1.85049610	26.55716059	0.00000000	0.00000000	28.40765627	475.05950511	0.47505951	28.40765627
B-H	80,269,128.00	694.89120612	0.00000000	0.00000000	0.00000000	5.62628736	5.62628736	689.26491876	0.68926492	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 %	7,537,782,290.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,208,224,930.58
M-1	N/A	N/A	2.10863 %	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	03/25/21 - 04/25/21	32	5.35863 %	169,920,166.97	809,368.27	0.00	0.00	0.00	0.00	809,368.27	0.00	160,332,582.93
M-2H	N/A	N/A	0.00000 %	11,937,747.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,264,171.08
B-H	N/A	N/A	0.00000 %	55,778,311.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	55,326,693.99
Totals					809,368.27	0.00	0.00	0.00	0.00	809,368.27	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 %	290.43206806	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	277.73416544
M-1	337,500,000.00	2.10863 %	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	5.35863 %	503.46716139	2.39812821	0.00000000	0.00000000	0.00000000	0.00000000	2.39812821	0.00000000	475.05950498
M-2H	23,711,074.00	0.00000 %	503.46716138	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	475.05950511
B-H	80,269,128.00	0.00000 %	694.89120612	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	689.26491876

(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	10,867,736.16
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(451,617.18)
Total Deposits	10,416,118.98
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	10,396,952.32
Total Withdrawals (Pool Distribution Amount)	10,416,118.98
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	340,270,136.74
Total Principal Reduction Cumulative	19,321,235,143.00
Scheduled Principal Current	21,871,264.06
Scheduled Principal Cumulative	3,261,648,316.28
Unscheduled Principal Current	317,947,255.50
Unscheduled Principal Cumulative	16,034,644,392.71
Senior Reduction Amount	329,557,359.47
Subordinate Reduction Amount	10,261,160.09
Calculated Recovery Principal Amount	4,064,554.71
Calculated Tranche Write-down Amount	451,617.18
Calculated Tranche Write-up Amount	0.00
Informational Reporting	
At Issuance Loan Count	112871
Period Beginning Loan Count	44343
Period Reference Pool Removal Loan Count	1470
Period Ending Loan Count	42873
UPB at Origination	27,433,380,000.00
UPB at Issuance	26,756,375,869.56
UPB Actual Current	7,435,140,726.56
Period PIF Loan Count Current	1445
PIF Loan Count Cumulative	68599
Period PIF Loan UPB Current	305,354,817.81
PIF Loan UPB Cumulative	14,737,202,994.53
Period Partial Prepayment Amount	9,841,279.76
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	25
D180 Credit Event Loan Count Cumulative	1290
D180 Credit Event Actual Balance Curr	4,516,171.89
D180 Credit Event Actual Balance Cum	247,138,346.25
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	4,516,171.89
Credit Event Amount Cumulative	249,424,346.68
Total Active Modified Loan Count	110
Total Active Modified Loan UPB	17,399,399.49
Libor Rate	0.108630%
Structural Reporting	
Senior Percentage	96.943845%
Subordinate Percentage	3.056155%
10% Severity Tier Percentage [0 - 1%]	0.016879%
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	0.932205%
Prior Cum Net Credit Event Percentage	0.915326%
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 %	3.060000 %	3.050000 %
M-1	0.00	0.00	1.650000 %	3.060000 %	3.050000 %
M-1H	0.00	0.00	1.650000 %	3.060000 %	3.050000 %
M-2	0.00	0.00	0.300000 %	0.720000 %	0.740000 %
M-2H	0.00	0.00	0.300000 %	0.720000 %	0.740000 %
B-H	451,617.18	0.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2013-C01



Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	294	47,763,151.59	0.685746 %	0.642397 %
60 Days	64	9,746,391.19	0.149278 %	0.131085 %
90 Days	42	7,174,816.69	0.097964 %	0.096499 %
120 Days	42	7,116,131.76	0.097964 %	0.095709 %
150 Days	36	7,018,170.18	0.083969 %	0.094392 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	478	78,818,661.41	1.114921 %	1.060083 %

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Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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	25	4,516,171.89	451,617.18	0.006 %	0	0.00	0.00	0.000 %	25	4,516,171.89	451,617.18	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	0022979554	270,000.00	0.000 %	OR	62.00	360	224,303.56	03/31/2021	22,430.36	22,430.36
Summary	0022998064	243,000.00	0.000 %	VA	80.00	360	201,912.59	03/31/2021	20,191.26	20,191.26
Summary	0022998462	63,000.00	0.000 %	FL	80.00	360	52,023.71	03/31/2021	5,202.37	5,202.37
Summary	0023010781	430,000.00	0.000 %	MD	67.00	360	324,320.53	03/31/2021	32,432.05	32,432.05
Summary	0023011316	227,000.00	0.000 %	NY	61.00	360	188,792.27	03/31/2021	18,879.23	18,879.23
Summary	0023013137	57,000.00	0.000 %	IN	80.00	360	43,129.10	03/31/2021	4,312.91	4,312.91
Summary	0023014858	202,000.00	0.000 %	LA	80.00	360	160,292.93	03/31/2021	16,029.29	16,029.29
Summary	0023020291	328,000.00	0.000 %	SC	80.00	360	273,717.72	03/31/2021	27,371.77	27,371.77
Summary	0023021332	328,000.00	0.000 %	CA	80.00	360	259,057.66	03/31/2021	25,905.77	25,905.77
Summary	0023022829	112,000.00	0.000 %	IL	80.00	360	93,777.61	03/31/2021	9,377.76	9,377.76
Summary	0023032798	323,000.00	0.000 %	CA	75.00	360	269,981.76	03/31/2021	26,998.18	26,998.18
Summary	0023034498	208,000.00	0.000 %	NE	71.00	360	173,816.97	03/31/2021	17,381.70	17,381.70
Summary	0023035058	415,000.00	0.000 %	CA	80.00	360	347,319.72	03/31/2021	34,731.97	34,731.97
Summary	0023035522	257,000.00	0.000 %	GA	80.00	360	214,467.41	03/31/2021	21,446.74	21,446.74
Summary	0023040436	115,000.00	0.000 %	TN	80.00	360	94,761.49	03/31/2021	9,476.15	9,476.15
Summary	0023051067	98,000.00	0.000 %	PA	80.00	360	82,055.52	03/31/2021	8,205.55	8,205.55
Summary	0023055612	470,000.00	0.000 %	CA	77.00	360	393,632.51	03/31/2021	39,363.25	39,363.25
Summary	0023056714	159,000.00	0.000 %	CA	80.00	360	132,050.74	03/31/2021	13,205.07	13,205.07
Summary	0023058179	248,000.00	0.000 %	MD	80.00	360	204,898.14	03/31/2021	20,489.81	20,489.81
Summary	0023064391	106,000.00	0.000 %	OK	70.00	360	88,498.59	03/31/2021	8,849.86	8,849.86
Summary	0023064719	286,000.00	0.000 %	CA	80.00	360	238,705.73	03/31/2021	23,870.57	23,870.57
Summary	0023067503	72,000.00	0.000 %	FL	80.00	360	60,027.37	03/31/2021	6,002.74	6,002.74

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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	0023068043	128,000.00	0.000 %	WI	77.00	360	106,892.78	03/31/2021	10,689.28	10,689.28
Summary	0023072078	80,000.00	0.000 %	IA	77.00	360	68,153.54	03/31/2021	6,815.35	6,815.35
Summary	0023072368	267,000.00	0.000 %	CA	66.00	360	219,581.94	03/31/2021	21,958.19	21,958.19

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



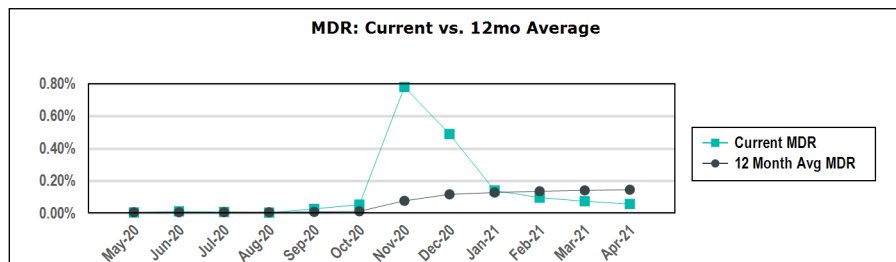
Distribution Date: 26-Apr-2021
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Realized Loss Report - Collateral

Summary

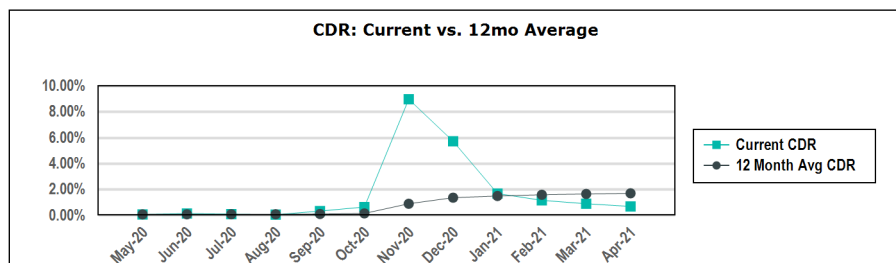
MDR

Current Month 0.058 %
3 Month Average 0.077 %
12 Month Average 0.147 %



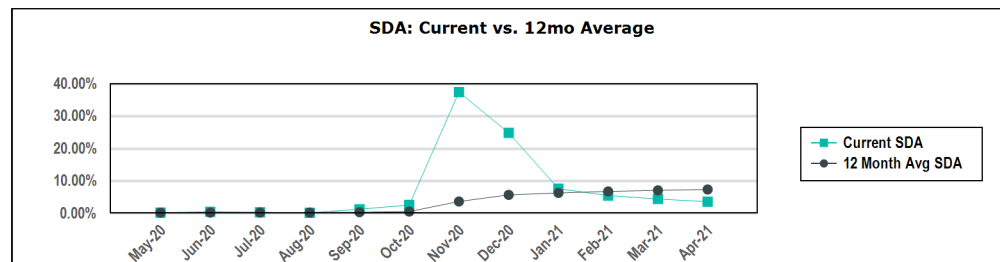
CDR

Current Month 0.695 %
3 Month Average 0.921 %
12 Month Average 1.712 %



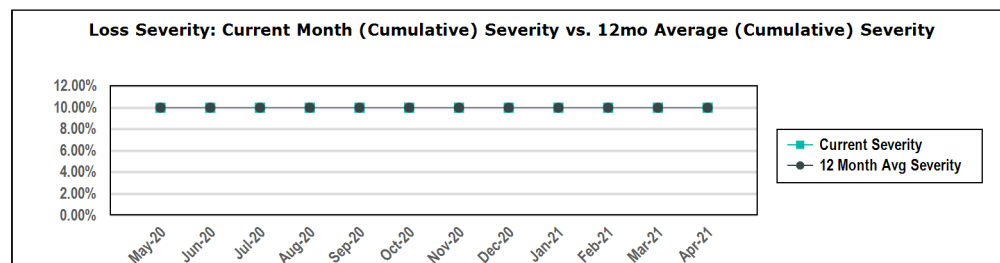
SDA

Current Month 3.618 %
3 Month Average 4.540 %
12 Month Average 7.415 %



Loss Severity

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



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



Distribution Date: 26-Apr-2021
07-Apr-2021 9:01:33 AM

Prepayment Rates

Summary

SMM

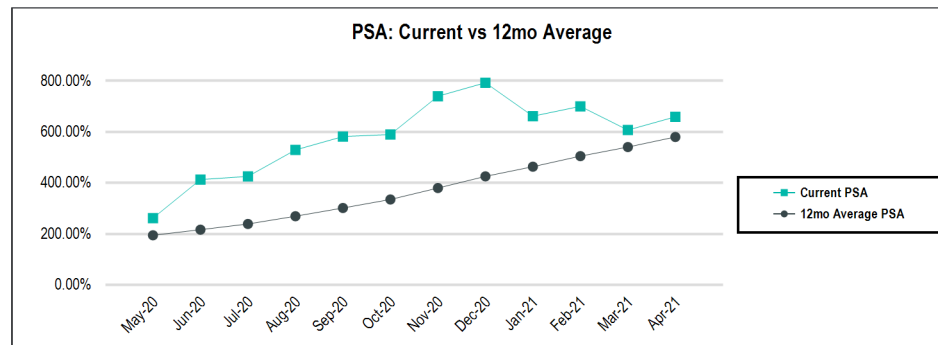
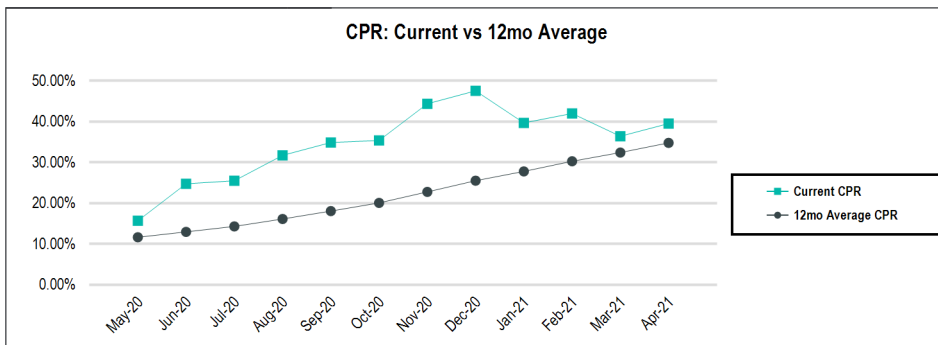
Current Month	4.106 %
3 Month Average	4.083 %
12 Month Average	3.566 %

CPR

Current Month	39.540 %
3 Month Average	39.323 %
12 Month Average	34.802 %

PSA

Current Month	658.995 %
3 Month Average	655.381 %
12 Month Average	580.029 %



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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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.