

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-May-2021
 11-May-2021 9:17:49 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	04/30/2021	0.00000 %	7,208,224,930.58	0.00	368,469,719.52	0.00	6,839,755,211.06	368,469,719.52	0.00
M-1	30711XAA2	05/24/2021	2.10613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	NA	04/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	30711XAB0	05/24/2021	5.35613 %	160,332,582.93	691,780.63	10,732,810.88	0.00	149,599,772.05	11,424,591.51	0.00
M-2H	NA	04/30/2021	0.00000 %	11,264,171.08	0.00	754,033.99	0.00	10,510,137.08	754,033.99	0.00
B-H	NA	04/30/2021	0.00000 %	55,326,693.99	0.00	0.00	398,019.47	54,928,674.52	0.00	25,340,453.48
Totals				7,435,148,378.58	691,780.63	379,956,564.39	398,019.47	7,054,793,794.71	380,648,345.02	25,340,453.48

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	7,208,224,930.58	22,134,636.78	346,335,082.74	0.00	0.00	368,469,719.52	6,839,755,211.06	0.26353696	368,469,719.52
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	160,332,582.93	651,060.76	10,081,750.12	0.00	0.00	10,732,810.88	149,599,772.05	0.44325858	10,732,810.88
M-2H	23,711,074.00	11,264,171.08	45,740.30	708,293.70	0.00	0.00	754,033.99	10,510,137.08	0.44325858	754,033.99
B-H	80,269,128.00	55,326,693.99	0.00	0.00	0.00	398,019.47	398,019.47	54,928,674.52	0.68430636	0.00
Totals	26,756,375,869.00	7,435,148,378.58	22,831,437.84	357,125,126.56	0.00	398,019.47	380,354,583.86	7,054,793,794.71	0.26366776	379,956,564.39

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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	277.73416544	0.85285142	13.34435122	0.00000000	0.00000000	14.19720264	263.53696280	0.26353696	14.19720264
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	475.05950498	1.92906892	29.87185221	0.00000000	0.00000000	31.80092113	443.25858385	0.44325858	31.80092113
M-2H	23,711,074.00	475.05950511	1.92906909	29.87185228	0.00000000	0.00000000	31.80092095	443.25858373	0.44325858	31.80092095
B-H	80,269,128.00	689.26491876	0.00000000	0.00000000	0.00000000	4.95856228	4.95856228	684.30635649	0.68430636	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 %	7,208,224,930.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	6,839,755,211.06
M-1	N/A	N/A	2.10613 %	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	04/26/21 - 05/24/21	29	5.35613 %	160,332,582.93	691,780.63	0.00	0.00	0.00	0.00	691,780.63	0.00	149,599,772.05
M-2H	N/A	N/A	0.00000 %	11,264,171.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,510,137.08
B-H	N/A	N/A	0.00000 %	55,326,693.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	54,928,674.52
Totals					691,780.63	0.00	0.00	0.00	0.00	691,780.63	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 %	277.73416544	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	263.53696280
M-1	337,500,000.00	2.10613 %	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	5.35613 %	475.05950498	2.04972039	0.00000000	0.00000000	0.00000000	0.00000000	2.04972039	0.00000000	443.25858385
M-2H	23,711,074.00	0.00000 %	475.05950511	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	443.25858373
B-H	80,269,128.00	0.00000 %	689.26491876	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	684.30635649

(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	11,841,777.64
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(398,019.47)
Total Deposits	11,443,758.17
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	11,424,591.51
Total Withdrawals (Pool Distribution Amount)	11,443,758.17
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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Credit-Linked Notes

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	380,354,583.86
Total Principal Reduction Cumulative	19,701,589,726.86
Scheduled Principal Current	22,831,437.83
Scheduled Principal Cumulative	3,284,479,754.11
Unscheduled Principal Current	357,125,126.56
Unscheduled Principal Cumulative	16,391,769,519.27
Senior Reduction Amount	368,469,719.52
Subordinate Reduction Amount	11,486,844.87
Calculated Recovery Principal Amount	3,577,706.43
Calculated Tranche Write-down Amount	398,019.47
Calculated Tranche Write-up Amount	0.00
Informational Reporting	
At Issuance Loan Count	112871
Period Beginning Loan Count	42873
Period Reference Pool Removal Loan Count	1706
Period Ending Loan Count	41167
UPB at Origination	27,433,380,000.00
UPB at Issuance	26,756,375,869.56
UPB Actual Current	7,054,786,142.70
Period PIF Loan Count Current	1684
PIF Loan Count Cumulative	70283
Period PIF Loan UPB Current	342,737,176.87
PIF Loan UPB Cumulative	15,079,940,171.40
Period Partial Prepayment Amount	12,289,151.94
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	22
D180 Credit Event Loan Count Cumulative	1312
D180 Credit Event Actual Balance Curr	3,980,194.66
D180 Credit Event Actual Balance Cum	251,118,540.91
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	3,980,194.66
Credit Event Amount Cumulative	253,404,541.34
Total Active Modified Loan Count	106
Total Active Modified Loan UPB	16,776,739.44
Libor Rate	0.106130%
Structural Reporting	
Senior Percentage	96.948063%
Subordinate Percentage	3.051937%
10% Severity Tier Percentage [0 - 1%]	0.014876%
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	0.947081%
Prior Cum Net Credit Event Percentage	0.932205%
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 %	3.050000 %	3.050000 %
M-1	0.00	0.00	1.650000 %	3.050000 %	3.050000 %
M-1H	0.00	0.00	1.650000 %	3.050000 %	3.050000 %
M-2	0.00	0.00	0.300000 %	0.740000 %	0.780000 %
M-2H	0.00	0.00	0.300000 %	0.740000 %	0.780000 %
B-H	398,019.47	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	166	25,890,079.40	0.403236 %	0.366986 %
60 Days	34	5,744,045.19	0.082590 %	0.081421 %
90 Days	41	6,168,606.38	0.099594 %	0.087439 %
120 Days	30	5,519,863.69	0.072874 %	0.078243 %
150 Days	28	4,918,248.78	0.068016 %	0.069715 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	299	48,240,843.44	0.726310 %	0.683803 %

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Series 2013-C01



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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	22	3,975,725.90	398,019.47	0.006 %	0	0.00	0.00	0.000 %	22	3,975,725.90	398,019.47	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	0022957101	100,000.00	0.000 %	AZ	62.00	360	84,222.07	04/30/2021	8,422.21	8,422.21
Summary	0022964659	58,000.00	0.000 %	NY	70.00	360	48,118.90	04/30/2021	4,811.89	4,811.89
Summary	0022964788	56,000.00	0.000 %	PA	80.00	360	40,425.16	04/30/2021	4,042.52	4,042.52
Summary	0022969356	482,000.00	0.000 %	NY	80.00	360	398,163.70	04/30/2021	39,816.37	39,816.37
Summary	0022974239	356,000.00	0.000 %	CA	69.00	360	284,055.23	04/30/2021	28,852.40	28,852.40
Summary	0022974505	87,000.00	0.000 %	OH	69.00	360	72,111.00	04/30/2021	7,211.10	7,211.10
Summary	0022981371	98,000.00	0.000 %	CT	75.00	360	81,414.90	04/30/2021	8,141.49	8,141.49
Summary	0022988840	287,000.00	0.000 %	MO	80.00	360	236,280.54	04/30/2021	23,628.05	23,628.05
Summary	0022997893	183,000.00	0.000 %	AL	65.00	360	151,609.99	04/30/2021	15,161.00	15,161.00
Summary	0022998244	73,000.00	0.000 %	TN	78.00	360	61,345.57	04/30/2021	6,134.56	6,134.56
Summary	0023002954	240,000.00	0.000 %	NY	71.00	360	199,603.68	04/30/2021	19,960.37	19,960.37
Summary	0023005595	350,000.00	0.000 %	CA	70.00	360	293,087.22	04/30/2021	29,308.72	29,308.72
Summary	0023007125	70,000.00	0.000 %	PA	70.00	360	66,052.99	04/30/2021	6,605.30	6,605.30
Summary	0023016315	104,000.00	0.000 %	SC	80.00	360	88,372.20	04/30/2021	8,837.22	8,837.22
Summary	0023019082	224,000.00	0.000 %	GA	80.00	360	170,341.97	04/30/2021	17,034.20	17,034.20
Summary	0023021045	152,000.00	0.000 %	MO	80.00	360	132,227.93	04/30/2021	13,222.79	13,222.79
Summary	0023026290	359,000.00	0.000 %	IL	71.00	360	296,964.72	04/30/2021	29,696.47	29,696.47
Summary	0023029286	416,000.00	0.000 %	NJ	71.00	360	346,871.20	04/30/2021	34,687.12	34,687.12
Summary	0023034008	295,000.00	0.000 %	RI	69.00	360	211,636.32	04/30/2021	21,163.63	21,163.63
Summary	0023038186	176,000.00	0.000 %	LA	77.00	360	144,534.94	04/30/2021	14,453.49	14,453.49
Summary	0023054651	417,000.00	0.000 %	IL	78.00	360	349,118.46	04/30/2021	34,911.85	34,911.85
Summary	0023056407	273,000.00	0.000 %	HI	80.00	360	219,167.21	04/30/2021	21,916.72	21,916.72

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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



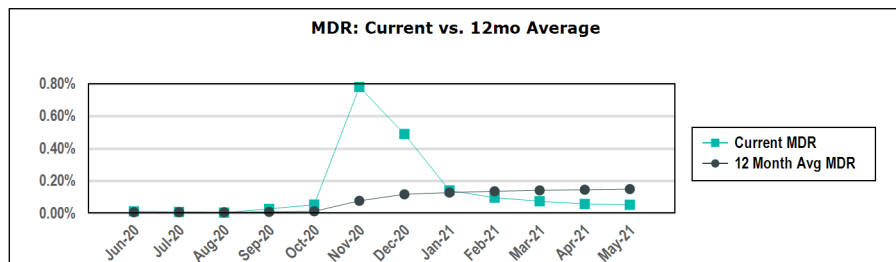
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Realized Loss Report - Collateral

Summary

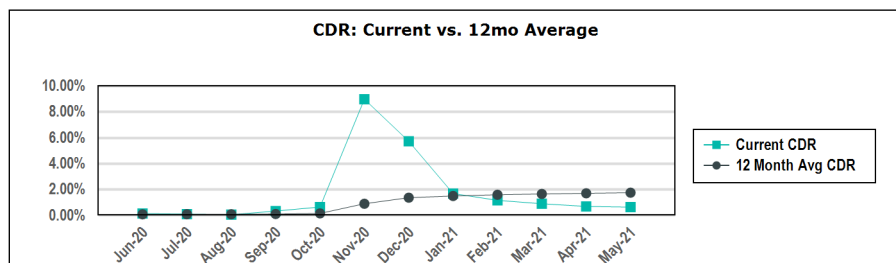
MDR

Current Month 0.053 %
3 Month Average 0.062 %
12 Month Average 0.151 %



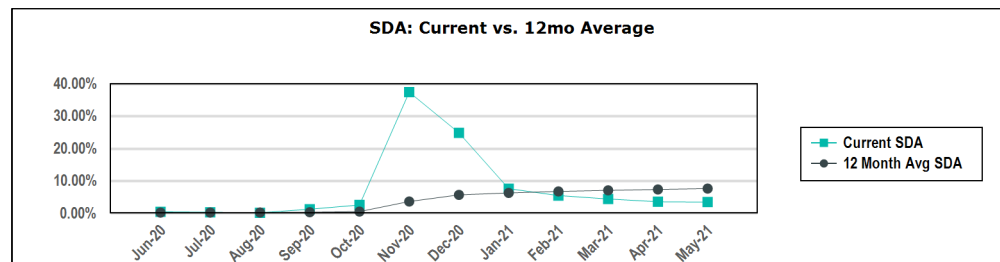
CDR

Current Month 0.640 %
3 Month Average 0.746 %
12 Month Average 1.760 %



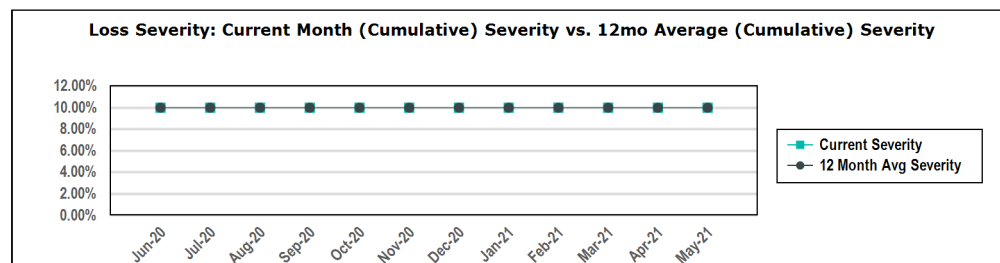
SDA

Current Month 3.505 %
3 Month Average 3.867 %
12 Month Average 7.688 %



Loss Severity

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



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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Distribution Date: 25-May-2021
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Prepayment Rates

Summary

SMM

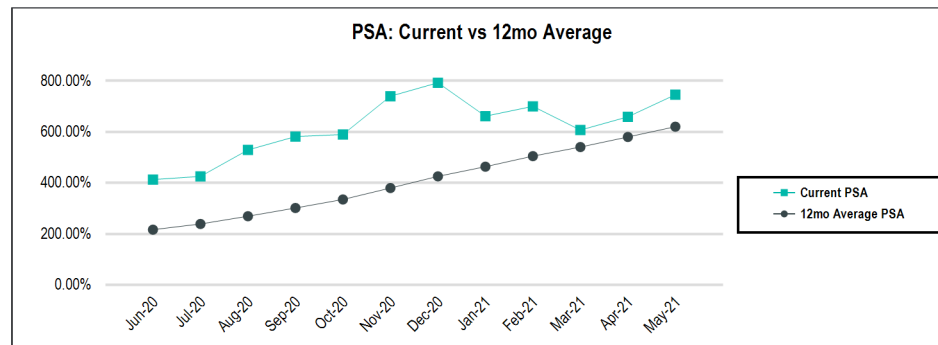
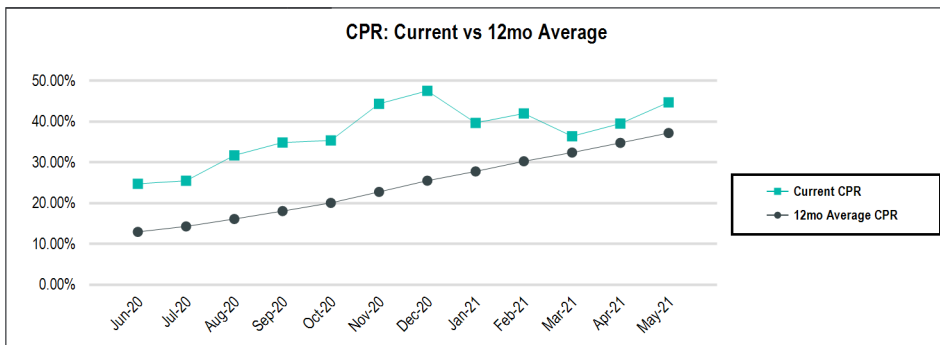
Current Month	4.823 %
3 Month Average	4.211 %
12 Month Average	3.850 %

CPR

Current Month	44.746 %
3 Month Average	40.236 %
12 Month Average	37.222 %

PSA

Current Month	745.766 %
3 Month Average	670.599 %
12 Month Average	620.375 %



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-May-2021
11-May-2021 9:17:51 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.

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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.