

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-Nov-2020
 12-Nov-2020 3:08:31 PM

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	10/30/2020	0.00000 %	9,603,850,611.83	0.00	477,427,958.39	0.00	9,126,422,653.45	477,427,958.39	0.00
M-1	30711XAA2	11/24/2020	2.14925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	NA	10/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	30711XAB0	11/24/2020	5.39925 %	213,671,310.55	961,387.35	11,881,090.00	0.00	201,790,220.55	12,842,477.35	0.00
M-2H	NA	10/30/2020	0.00000 %	15,011,485.20	0.00	834,706.38	0.00	14,176,778.82	834,706.38	0.00
B-H	NA	10/30/2020	0.00000 %	70,849,560.27	0.00	0.00	7,746,447.35	63,103,112.92	0.00	17,166,015.08
Totals				9,903,382,967.85	961,387.35	490,143,754.77	7,746,447.35	9,405,492,765.74	491,105,142.12	17,166,015.08

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	9,603,850,611.83	25,748,961.56	451,678,996.83	0.00	0.00	477,427,958.39	9,126,422,653.45	0.35164266	477,427,958.39
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	213,671,310.55	750,342.75	11,130,747.24	0.00	0.00	11,881,090.00	201,790,220.55	0.59789695	11,881,090.00
M-2H	23,711,074.00	15,011,485.20	52,715.36	781,991.03	0.00	0.00	834,706.38	14,176,778.82	0.59789695	834,706.38
B-H	80,269,128.00	70,849,560.27	0.00	0.00	0.00	7,746,447.35	7,746,447.35	63,103,112.92	0.78614424	0.00
Totals	26,756,375,869.00	9,903,382,967.85	26,552,019.67	463,591,735.10	0.00	7,746,447.35	497,890,202.12	9,405,492,765.74	0.35152342	490,143,754.77

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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	370.03804132	0.99211199	17.40327063	0.00000000	0.00000000	18.39538262	351.64265870	0.35164266	18.39538262
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	633.10017941	2.22323778	32.97999182	0.00000000	0.00000000	35.20322963	597.89694978	0.59789695	35.20322963
M-2H	23,711,074.00	633.10017927	2.22323797	32.97999196	0.00000000	0.00000000	35.20322951	597.89694975	0.59789695	35.20322951
B-H	80,269,128.00	882.65017990	0.00000000	0.00000000	0.00000000	96.50593625	96.50593625	786.14424365	0.78614424	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 %	9,603,850,611.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,126,422,653.45
M-1	N/A	N/A	2.14925 %	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	10/26/20 - 11/24/20	30	5.39925 %	213,671,310.55	961,387.35	0.00	0.00	0.00	0.00	961,387.35	0.00	201,790,220.55
M-2H	N/A	N/A	0.00000 %	15,011,485.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,176,778.82
B-H	N/A	N/A	0.00000 %	70,849,560.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	63,103,112.92
Totals					961,387.35	0.00	0.00	0.00	0.00	961,387.35	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 %	370.03804132	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	351.64265870
M-1	337,500,000.00	2.14925 %	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	5.39925 %	633.10017941	2.84855511	0.00000000	0.00000000	0.00000000	0.00000000	2.84855511	0.00000000	597.89694978
M-2H	23,711,074.00	0.00000 %	633.10017927	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	597.89694975
B-H	80,269,128.00	0.00000 %	882.65017990	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	786.14424365

(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	20,608,091.36
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(7,746,447.35)
Total Deposits	12,861,644.01
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	12,842,477.35
Total Withdrawals (Pool Distribution Amount)	12,861,644.01
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	497,890,202.12
Total Principal Reduction Cumulative	17,350,890,755.83
Scheduled Principal Current	26,552,019.67
Scheduled Principal Cumulative	3,141,774,038.30
Unscheduled Principal Current	463,591,735.10
Unscheduled Principal Cumulative	14,191,950,702.45
Senior Reduction Amount	477,427,958.39
Subordinate Reduction Amount	12,715,796.38
Calculated Recovery Principal Amount	69,713,311.84
Calculated Tranche Write-down Amount	7,746,447.35
Calculated Tranche Write-up Amount	0.00
Informational Reporting	
At Issuance Loan Count	112871
Period Beginning Loan Count	53295
Period Reference Pool Removal Loan Count	2074
Period Ending Loan Count	51221
UPB at Origination	27,433,380,000.00
UPB at Issuance	26,756,375,869.56
UPB Actual Current	9,405,485,113.73
Period PIF Loan Count Current	1734
PIF Loan Count Cumulative	60659
Period PIF Loan UPB Current	383,287,129.90
PIF Loan UPB Cumulative	13,013,837,719.90
Period Partial Prepayment Amount	12,218,165.19
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	340
D180 Credit Event Loan Count Cumulative	884
D180 Credit Event Actual Balance Curr	77,464,475.20
D180 Credit Event Actual Balance Cum	169,849,959.41
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	77,464,475.20
Credit Event Amount Cumulative	171,660,155.31
Total Active Modified Loan Count	127
Total Active Modified Loan UPB	19,828,476.64
Libor Rate	0.149250%
Structural Reporting	
Senior Percentage	96.975529%
Subordinate Percentage	3.024471%
10% Severity Tier Percentage [0 - 1%]	0.289899%
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	0.641567%
Prior Cum Net Credit Event Percentage	0.351668%
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 %	3.020000 %	2.970000 %
M-1	0.00	0.00	1.650000 %	3.020000 %	2.970000 %
M-1H	0.00	0.00	1.650000 %	3.020000 %	2.970000 %
M-2	0.00	0.00	0.300000 %	0.720000 %	0.670000 %
M-2H	0.00	0.00	0.300000 %	0.720000 %	0.670000 %
B-H	7,746,447.35	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	323	55,744,069.73	0.630601 %	0.592676 %
60 Days	131	25,678,285.42	0.255754 %	0.273014 %
90 Days	114	21,027,300.85	0.222565 %	0.223564 %
120 Days	138	23,857,602.20	0.269421 %	0.253656 %
150 Days	281	57,693,191.08	0.548603 %	0.613399 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	987	184,000,449.28	1.926944 %	1.956310 %

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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	340	77,459,759.19	7,746,447.35	0.082 %	0	0.00	0.00	0.000 %	340	77,459,759.19	7,746,447.35	0.082 %

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	0022957022	312,000.00	%	NJ	80.00	360	262,768.57	10/31/2020	26,276.86	26,276.86
Summary	0022957708	60,000.00	%	OH	80.00	360	51,227.35	10/31/2020	5,122.73	5,122.73
Summary	0022957996	176,000.00	%	CA	80.00	360	151,110.44	10/31/2020	15,111.04	15,111.04
Summary	0022958019	371,000.00	%	CA	75.00	360	316,729.87	10/31/2020	31,672.99	31,672.99
Summary	0022958046	280,000.00	%	MA	70.00	360	231,541.69	10/31/2020	23,154.17	23,154.17
Summary	0022958628	244,000.00	%	NY	75.00	360	210,565.60	10/31/2020	21,056.56	21,056.56
Summary	0022960065	583,000.00	%	NY	69.00	360	494,287.07	10/31/2020	49,428.71	49,428.71
Summary	0022960071	584,000.00	%	CA	80.00	360	490,358.85	10/31/2020	49,035.88	49,035.88
Summary	0022960919	242,000.00	%	NY	68.00	360	204,530.98	10/31/2020	20,453.10	20,453.10
Summary	0022960984	292,000.00	%	CA	80.00	360	246,659.02	10/31/2020	24,665.90	24,665.90
Summary	0022961039	220,000.00	%	CA	80.00	360	185,507.63	10/31/2020	18,550.76	18,550.76
Summary	0022961303	151,000.00	%	TX	80.00	360	128,395.80	10/31/2020	12,839.58	12,839.58
Summary	0022961329	335,000.00	%	TX	79.00	360	281,490.15	10/31/2020	28,149.01	28,149.01
Summary	0022961350	417,000.00	%	WI	70.00	360	356,803.81	10/31/2020	35,680.38	35,680.38
Summary	0022961397	255,000.00	%	CA	75.00	360	215,490.52	10/31/2020	21,549.05	21,549.05
Summary	0022961677	405,000.00	%	CA	74.00	360	345,124.69	10/31/2020	34,512.47	34,512.47
Summary	0022963726	380,000.00	%	CA	63.00	360	308,166.56	10/31/2020	30,816.66	30,816.66
Summary	0022963998	334,000.00	%	MD	73.00	360	279,303.99	10/31/2020	27,930.40	27,930.40
Summary	0022964154	328,000.00	%	CA	80.00	360	272,748.58	10/31/2020	27,274.86	27,274.86
Summary	0022964224	281,000.00	%	ME	73.00	360	235,070.48	10/31/2020	23,507.05	23,507.05
Summary	0022964396	285,000.00	%	CA	74.00	360	238,541.78	10/31/2020	23,854.18	23,854.18
Summary	0022964521	75,000.00	%	NY	80.00	360	62,898.95	10/31/2020	6,289.89	6,289.89

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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	0022964672	64,000.00	%	MS	68.00	360	53,789.13	10/31/2020	5,378.91	5,378.91
Summary	0022964816	104,000.00	%	NY	80.00	360	87,940.38	10/31/2020	8,794.04	8,794.04
Summary	0022965020	105,000.00	%	LA	68.00	360	88,537.16	10/31/2020	8,853.72	8,853.72
Summary	0022967201	165,000.00	%	CA	75.00	360	142,498.31	10/31/2020	14,249.83	14,249.83
Summary	0022967362	96,000.00	%	CT	80.00	360	69,859.93	10/31/2020	6,985.99	6,985.99
Summary	0022967454	236,000.00	%	OR	80.00	360	198,824.14	10/31/2020	19,882.41	19,882.41
Summary	0022967520	466,000.00	%	NY	70.00	360	365,606.35	10/31/2020	36,560.63	36,560.63
Summary	0022967577	184,000.00	%	MN	80.00	360	155,015.09	10/31/2020	15,501.51	15,501.51
Summary	0022967638	615,000.00	%	CA	69.00	360	517,235.11	10/31/2020	51,723.51	51,723.51
Summary	0022967641	285,000.00	%	CO	75.00	360	231,260.64	10/31/2020	23,126.06	23,126.06
Summary	0022968146	500,000.00	%	CA	80.00	360	422,585.52	10/31/2020	42,258.55	42,258.55
Summary	0022968295	218,000.00	%	OR	67.00	360	181,187.30	10/31/2020	18,118.73	18,118.73
Summary	0022968514	244,000.00	%	MO	77.00	360	199,027.30	10/31/2020	19,902.73	19,902.73
Summary	0022969063	250,000.00	%	CA	73.00	360	210,547.39	10/31/2020	21,054.74	21,054.74
Summary	0022969431	417,000.00	%	FL	63.00	360	353,057.08	10/31/2020	35,305.71	35,305.71
Summary	0022969794	248,000.00	%	AR	80.00	360	202,753.10	10/31/2020	20,275.31	20,275.31
Summary	0022969849	373,000.00	%	CO	67.00	360	314,112.42	10/31/2020	31,411.24	31,411.24
Summary	0022969989	390,000.00	%	CA	80.00	360	328,045.09	10/31/2020	32,804.51	32,804.51
Summary	0022970297	42,000.00	%	MN	80.00	360	35,318.06	10/31/2020	3,531.81	3,531.81
Summary	0022970369	107,000.00	%	LA	80.00	360	91,458.47	10/31/2020	9,145.85	9,145.85
Summary	0022970414	89,000.00	%	TX	74.00	360	75,649.94	10/31/2020	7,564.99	7,564.99
Summary	0022970776	115,000.00	%	OK	73.00	360	97,855.62	10/31/2020	9,785.56	9,785.56
Summary	0022970796	112,000.00	%	FL	80.00	360	85,431.08	10/31/2020	8,543.11	8,543.11
Summary	0022970999	246,000.00	%	DC	67.00	360	205,210.54	10/31/2020	20,521.05	20,521.05
Summary	0022971160	41,000.00	%	PA	75.00	360	30,232.87	10/31/2020	3,023.29	3,023.29
Summary	0022971391	417,000.00	%	TX	69.00	360	341,194.68	10/31/2020	34,119.47	34,119.47
Summary	0022974238	213,000.00	%	MI	80.00	360	179,278.23	10/31/2020	17,927.82	17,927.82
Summary	0022974260	284,000.00	%	PA	79.00	360	239,968.10	10/31/2020	23,996.81	23,996.81
Summary	0022974813	150,000.00	%	PA	72.00	360	127,074.79	10/31/2020	12,707.48	12,707.48
Summary	0022974980	530,000.00	%	CA	74.00	360	446,511.70	10/31/2020	44,651.17	44,651.17
Summary	0022975091	112,000.00	%	AR	78.00	360	90,966.72	10/31/2020	9,096.67	9,096.67
Summary	0022975160	152,000.00	%	MS	75.00	360	129,349.08	10/31/2020	12,934.91	12,934.91
Summary	0022975279	624,000.00	%	NY	77.00	360	516,543.95	10/31/2020	51,654.39	51,654.39

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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	0022975339	553,000.00	%	CA	71.00	360	465,804.83	10/31/2020	46,580.48	46,580.48
Summary	0022975696	216,000.00	%	PA	80.00	360	185,218.17	10/31/2020	18,521.82	18,521.82
Summary	0022976276	414,000.00	%	NC	68.00	360	346,432.72	10/31/2020	34,643.27	34,643.27
Summary	0022976795	135,000.00	%	TX	75.00	360	118,634.56	10/31/2020	11,863.46	11,863.46
Summary	0022976980	225,000.00	%	NY	80.00	360	189,944.44	10/31/2020	18,994.44	18,994.44
Summary	0022977064	417,000.00	%	CA	76.00	360	338,081.73	10/31/2020	33,808.17	33,808.17
Summary	0022977228	457,000.00	%	CA	68.00	360	402,296.77	10/31/2020	40,229.68	40,229.68
Summary	0022977796	203,000.00	%	VT	80.00	360	172,944.49	10/31/2020	17,294.45	17,294.45
Summary	0022978190	444,000.00	%	NY	80.00	360	370,258.45	10/31/2020	37,025.84	37,025.84
Summary	0022978429	357,000.00	%	WI	75.00	360	299,450.74	10/31/2020	29,945.07	29,945.07
Summary	0022978855	128,000.00	%	TX	75.00	360	107,414.77	10/31/2020	10,741.48	10,741.48
Summary	0022978864	268,000.00	%	FL	80.00	360	228,622.81	10/31/2020	22,862.28	22,862.28
Summary	0022979092	91,000.00	%	PR	77.00	360	76,876.07	10/31/2020	7,687.61	7,687.61
Summary	0022979094	93,000.00	%	PR	72.00	360	78,596.47	10/31/2020	7,859.65	7,859.65
Summary	0022979098	101,000.00	%	PR	80.00	360	85,435.98	10/31/2020	8,543.60	8,543.60
Summary	0022979106	204,000.00	%	PR	80.00	360	176,676.83	10/31/2020	17,667.68	17,667.68
Summary	0022979870	320,000.00	%	CA	80.00	360	276,254.68	10/31/2020	27,625.47	27,625.47
Summary	0022980665	60,000.00	%	AZ	80.00	360	51,292.58	10/31/2020	5,129.26	5,129.26
Summary	0022981389	375,000.00	%	NY	75.00	360	311,259.81	10/31/2020	31,125.98	31,125.98
Summary	0022982697	355,000.00	%	FL	79.00	360	299,132.37	10/31/2020	29,913.24	29,913.24
Summary	0022983427	782,000.00	%	DC	68.00	360	665,068.13	10/31/2020	66,506.81	66,506.81
Summary	0022984079	288,000.00	%	NJ	74.00	360	241,159.15	10/31/2020	24,115.91	24,115.91
Summary	0022984367	383,000.00	%	CA	71.00	360	327,445.14	10/31/2020	32,744.51	32,744.51
Summary	0022984460	592,000.00	%	CA	80.00	360	490,771.99	10/31/2020	49,077.20	49,077.20
Summary	0022984699	580,000.00	%	CA	80.00	360	490,131.56	10/31/2020	49,013.16	49,013.16
Summary	0022985232	417,000.00	%	FL	76.00	360	350,316.73	10/31/2020	35,031.67	35,031.67
Summary	0022985491	414,000.00	%	IL	69.00	360	346,866.38	10/31/2020	34,686.64	34,686.64
Summary	0022985547	288,000.00	%	NY	69.00	360	243,547.50	10/31/2020	24,354.75	24,354.75
Summary	0022985601	120,000.00	%	LA	74.00	360	97,615.39	10/31/2020	9,761.54	9,761.54
Summary	0022985732	240,000.00	%	MA	78.00	360	186,331.49	10/31/2020	18,633.15	18,633.15
Summary	0022985874	304,000.00	%	HI	80.00	360	260,529.81	10/31/2020	26,052.98	26,052.98
Summary	0022985881	160,000.00	%	OK	61.00	360	124,296.22	10/31/2020	12,429.62	12,429.62
Summary	0022986021	251,000.00	%	CA	75.00	360	212,838.96	10/31/2020	21,283.90	21,283.90

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

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Summary	0022986050	360,000.00	%	HI	72.00	360	304,100.92	10/31/2020	30,410.09	30,410.09
Summary	0022986168	249,000.00	%	NY	79.00	360	210,320.80	10/31/2020	21,032.08	21,032.08
Summary	0022986310	417,000.00	%	CA	66.00	360	353,646.71	10/31/2020	35,364.67	35,364.67
Summary	0022987147	99,000.00	%	AZ	66.00	360	82,055.32	10/31/2020	8,205.53	8,205.53
Summary	0022987247	114,000.00	%	OR	80.00	360	94,696.64	10/31/2020	9,469.66	9,469.66
Summary	0022987863	60,000.00	%	TX	80.00	360	52,317.98	10/31/2020	5,231.80	5,231.80
Summary	0022988019	281,000.00	%	TX	75.00	360	239,926.95	10/31/2020	23,992.69	23,992.69
Summary	0022988025	169,000.00	%	FL	75.00	360	91,174.61	10/31/2020	9,117.46	9,117.46
Summary	0022988176	476,000.00	%	NY	75.00	360	411,086.27	10/31/2020	41,108.63	41,108.63
Summary	0022988217	239,000.00	%	FL	75.00	360	202,697.46	10/31/2020	20,269.75	20,269.75
Summary	0022988412	90,000.00	%	CT	70.00	360	70,412.03	10/31/2020	7,041.20	7,041.20
Summary	0022988602	84,000.00	%	FL	70.00	360	71,150.71	10/31/2020	7,115.07	7,115.07
Summary	0022988732	176,000.00	%	AZ	80.00	360	155,103.39	10/31/2020	15,510.34	15,510.34
Summary	0022988733	325,000.00	%	CA	80.00	360	278,437.11	10/31/2020	27,843.71	27,843.71
Summary	0022988806	195,000.00	%	IL	75.00	360	166,167.55	10/31/2020	16,616.75	16,616.75
Summary	0022989711	208,000.00	%	FL	80.00	360	152,765.86	10/31/2020	15,276.59	15,276.59
Summary	0022989721	80,000.00	%	FL	67.00	360	67,201.26	10/31/2020	6,720.13	6,720.13
Summary	0022989783	110,000.00	%	CA	68.00	360	92,522.62	10/31/2020	9,252.26	9,252.26
Summary	0022990709	207,000.00	%	TX	80.00	360	173,270.41	10/31/2020	17,327.04	17,327.04
Summary	0022990747	162,000.00	%	OK	78.00	360	135,592.54	10/31/2020	13,559.25	13,559.25
Summary	0022991124	625,000.00	%	NJ	66.00	360	528,231.77	10/31/2020	52,823.18	52,823.18
Summary	0022991182	494,000.00	%	CA	80.00	360	406,852.29	10/31/2020	40,685.23	40,685.23
Summary	0022991486	126,000.00	%	NY	80.00	360	106,557.69	10/31/2020	10,655.77	10,655.77
Summary	0022991570	113,000.00	%	FL	80.00	360	81,851.80	10/31/2020	8,185.18	8,185.18
Summary	0022991877	176,000.00	%	CA	80.00	360	149,092.46	10/31/2020	14,909.25	14,909.25
Summary	0022991922	189,000.00	%	TX	72.00	360	152,867.33	10/31/2020	15,286.73	15,286.73
Summary	0022992126	370,000.00	%	NJ	74.00	360	311,715.61	10/31/2020	31,171.56	31,171.56
Summary	0022992326	212,000.00	%	NJ	80.00	360	179,023.87	10/31/2020	17,902.39	17,902.39
Summary	0022992371	192,000.00	%	NY	80.00	360	161,571.59	10/31/2020	16,157.16	16,157.16
Summary	0022992771	300,000.00	%	PA	72.00	360	248,390.30	10/31/2020	24,839.03	24,839.03
Summary	0022993330	320,000.00	%	PA	80.00	360	268,957.75	10/31/2020	26,895.77	26,895.77
Summary	0022993528	120,000.00	%	WI	80.00	360	102,600.36	10/31/2020	10,260.04	10,260.04
Summary	0022994363	171,000.00	%	NE	75.00	360	146,310.50	10/31/2020	14,631.05	14,631.05

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

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Summary	0022994692	53,000.00	%	FL	75.00	360	44,767.45	10/31/2020	4,476.74	4,476.74
Summary	0022994890	406,000.00	%	GA	67.00	360	339,480.54	10/31/2020	33,948.05	33,948.05
Summary	0022994947	398,000.00	%	CA	80.00	360	335,642.73	10/31/2020	33,564.27	33,564.27
Summary	0022995668	180,000.00	%	NY	80.00	360	154,348.65	10/31/2020	15,434.86	15,434.86
Summary	0022996045	137,000.00	%	IL	75.00	360	116,564.14	10/31/2020	11,656.41	11,656.41
Summary	0022996126	120,000.00	%	IN	71.00	360	100,710.35	10/31/2020	10,071.03	10,071.03
Summary	0022996817	400,000.00	%	CA	79.00	360	336,223.22	10/31/2020	33,622.32	33,622.32
Summary	0022996845	282,000.00	%	OR	70.00	360	237,261.28	10/31/2020	23,726.13	23,726.13
Summary	0022996906	179,000.00	%	PA	80.00	360	150,184.11	10/31/2020	15,018.41	15,018.41
Summary	0022996942	392,000.00	%	FL	75.00	360	326,588.85	10/31/2020	32,658.88	32,658.88
Summary	0022997491	316,000.00	%	NJ	67.00	360	262,988.11	10/31/2020	26,298.81	26,298.81
Summary	0022997574	408,000.00	%	NY	72.00	360	319,711.31	10/31/2020	31,971.13	31,971.13
Summary	0022997779	270,000.00	%	CT	80.00	360	226,702.82	10/31/2020	22,670.28	22,670.28
Summary	0022997783	272,000.00	%	VA	80.00	360	226,854.56	10/31/2020	22,685.46	22,685.46
Summary	0022998214	49,000.00	%	TX	75.00	360	33,763.32	10/31/2020	3,376.33	3,376.33
Summary	0022998257	57,000.00	%	TX	80.00	360	47,880.70	10/31/2020	4,788.07	4,788.07
Summary	0022998354	32,000.00	%	PA	70.00	360	21,937.86	10/31/2020	2,193.79	2,193.79
Summary	0022998411	53,000.00	%	MS	80.00	360	45,148.12	10/31/2020	4,514.81	4,514.81
Summary	0022998676	453,000.00	%	CA	70.00	360	383,533.49	10/31/2020	38,353.35	38,353.35
Summary	0022998745	548,000.00	%	NY	75.00	360	451,905.51	10/31/2020	45,190.55	45,190.55
Summary	0022999152	135,000.00	%	IL	72.00	360	110,653.18	10/31/2020	11,065.32	11,065.32
Summary	0022999363	140,000.00	%	TN	80.00	360	117,564.98	10/31/2020	11,756.50	11,756.50
Summary	0022999411	135,000.00	%	MN	75.00	360	115,164.39	10/31/2020	11,516.44	11,516.44
Summary	0022999894	210,000.00	%	WA	70.00	360	168,612.18	10/31/2020	16,861.22	16,861.22
Summary	0022999895	206,000.00	%	WA	70.00	360	164,261.69	10/31/2020	16,426.17	16,426.17
Summary	0022999968	800,000.00	%	NY	70.00	360	645,788.75	10/31/2020	64,578.87	64,578.87
Summary	0023000756	226,000.00	%	NY	80.00	360	185,937.53	10/31/2020	18,593.75	18,593.75
Summary	0023001348	296,000.00	%	TX	80.00	360	244,434.09	10/31/2020	24,443.41	24,443.41
Summary	0023002126	95,000.00	%	IL	80.00	360	76,490.57	10/31/2020	7,649.06	7,649.06
Summary	0023002276	580,000.00	%	CA	79.00	360	469,383.57	10/31/2020	46,938.36	46,938.36
Summary	0023002745	111,000.00	%	PR	80.00	360	99,877.23	10/31/2020	9,987.72	9,987.72
Summary	0023003646	90,000.00	%	PR	72.00	360	76,479.14	10/31/2020	7,647.91	7,647.91
Summary	0023003870	189,000.00	%	NJ	65.00	360	161,028.65	10/31/2020	16,102.86	16,102.86

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Summary	0023003871	409,000.00	%	CA	75.00	360	346,969.60	10/31/2020	34,696.96	34,696.96
Summary	0023003878	414,000.00	%	CA	80.00	360	349,574.56	10/31/2020	34,957.46	34,957.46
Summary	0023004635	203,000.00	%	AL	73.00	360	170,268.71	10/31/2020	17,026.87	17,026.87
Summary	0023004789	251,000.00	%	IL	80.00	360	212,147.40	10/31/2020	21,214.74	21,214.74
Summary	0023004929	72,000.00	%	NC	75.00	360	60,351.82	10/31/2020	6,035.18	6,035.18
Summary	0023005724	98,000.00	%	CA	70.00	360	83,267.54	10/31/2020	8,326.75	8,326.75
Summary	0023005725	110,000.00	%	CA	74.00	360	93,637.47	10/31/2020	9,363.75	9,363.75
Summary	0023006039	204,000.00	%	NJ	75.00	360	173,573.58	10/31/2020	17,357.36	17,357.36
Summary	0023006181	598,000.00	%	CA	71.00	360	501,487.39	10/31/2020	50,148.74	50,148.74
Summary	0023006315	373,000.00	%	PR	80.00	360	315,545.44	10/31/2020	31,554.54	31,554.54
Summary	0023006405	480,000.00	%	MD	68.00	360	399,035.62	10/31/2020	39,903.56	39,903.56
Summary	0023007495	244,000.00	%	DE	80.00	360	210,374.00	10/31/2020	21,037.40	21,037.40
Summary	0023008149	229,000.00	%	TN	75.00	360	183,010.45	10/31/2020	18,301.04	18,301.04
Summary	0023008251	141,000.00	%	PR	79.00	360	117,182.55	10/31/2020	11,718.25	11,718.25
Summary	0023008257	176,000.00	%	PR	80.00	360	149,545.70	10/31/2020	14,954.57	14,954.57
Summary	0023008270	138,000.00	%	PR	80.00	360	116,467.00	10/31/2020	11,646.70	11,646.70
Summary	0023008538	143,000.00	%	CO	75.00	360	120,439.99	10/31/2020	12,044.00	12,044.00
Summary	0023008698	221,000.00	%	NY	75.00	360	188,064.77	10/31/2020	18,806.48	18,806.48
Summary	0023009582	108,000.00	%	VA	64.00	360	94,534.72	10/31/2020	9,453.47	9,453.47
Summary	0023010115	98,000.00	%	NY	80.00	360	83,191.77	10/31/2020	8,319.18	8,319.18
Summary	0023010228	148,000.00	%	CA	80.00	360	124,825.70	10/31/2020	12,482.57	12,482.57
Summary	0023010589	272,000.00	%	CO	74.00	360	230,078.42	10/31/2020	23,007.84	23,007.84
Summary	0023010676	267,000.00	%	WA	69.00	360	224,158.80	10/31/2020	22,415.88	22,415.88
Summary	0023010737	417,000.00	%	TX	80.00	360	347,523.17	10/31/2020	34,752.32	34,752.32
Summary	0023011239	74,000.00	%	CT	75.00	360	62,562.31	10/31/2020	6,256.23	6,256.23
Summary	0023011285	290,000.00	%	NY	78.00	360	233,766.12	10/31/2020	23,376.61	23,376.61
Summary	0023011325	264,000.00	%	NY	80.00	360	219,765.93	10/31/2020	22,188.54	22,188.54
Summary	0023011361	584,000.00	%	NJ	80.00	360	491,446.72	10/31/2020	49,144.67	49,144.67
Summary	0023011629	536,000.00	%	NJ	80.00	360	453,681.32	10/31/2020	45,368.13	45,368.13
Summary	0023011846	439,000.00	%	CA	80.00	360	367,966.05	10/31/2020	36,796.60	36,796.60
Summary	0023011948	306,000.00	%	MI	79.00	360	260,849.07	10/31/2020	26,084.91	26,084.91
Summary	0023013236	87,000.00	%	NE	64.00	360	72,575.41	10/31/2020	7,257.54	7,257.54
Summary	0023013828	390,000.00	%	NC	80.00	360	315,204.75	10/31/2020	31,520.47	31,520.47

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Summary	0023014279	206,000.00	%	AZ	75.00	360	170,676.47	10/31/2020	17,067.65	17,067.65
Summary	0023014505	578,000.00	%	AK	80.00	360	484,224.76	10/31/2020	48,422.48	48,422.48
Summary	0023014518	240,000.00	%	MD	71.00	360	200,700.40	10/31/2020	20,070.04	20,070.04
Summary	0023014604	189,000.00	%	FL	80.00	360	157,441.69	10/31/2020	15,744.17	15,744.17
Summary	0023015419	466,000.00	%	CA	76.00	360	393,879.71	10/31/2020	39,387.97	39,387.97
Summary	0023016132	50,000.00	%	IA	75.00	360	42,660.59	10/31/2020	4,266.06	4,266.06
Summary	0023016343	109,000.00	%	LA	75.00	360	88,432.36	10/31/2020	8,843.24	8,843.24
Summary	0023016373	93,000.00	%	MO	75.00	360	79,509.76	10/31/2020	7,950.98	7,950.98
Summary	0023016383	120,000.00	%	CA	80.00	360	99,303.58	10/31/2020	9,930.36	9,930.36
Summary	0023016513	148,000.00	%	TX	80.00	360	127,858.60	10/31/2020	12,785.86	12,785.86
Summary	0023016653	190,000.00	%	MI	71.00	360	159,796.64	10/31/2020	15,979.66	15,979.66
Summary	0023016737	84,000.00	%	VA	75.00	360	71,931.43	10/31/2020	7,193.14	7,193.14
Summary	0023017263	450,000.00	%	CA	73.00	360	379,684.64	10/31/2020	37,968.46	37,968.46
Summary	0023017736	330,000.00	%	NY	68.00	360	278,017.21	10/31/2020	27,801.72	27,801.72
Summary	0023018389	45,000.00	%	FL	75.00	360	38,207.59	10/31/2020	3,820.76	3,820.76
Summary	0023018622	575,000.00	%	NY	70.00	360	485,558.63	10/31/2020	48,555.86	48,555.86
Summary	0023019067	310,000.00	%	MN	80.00	360	258,903.03	10/31/2020	25,890.30	25,890.30
Summary	0023019977	399,000.00	%	CA	68.00	360	328,659.14	10/31/2020	32,865.91	32,865.91
Summary	0023020044	372,000.00	%	CA	80.00	360	313,130.35	10/31/2020	31,313.03	31,313.03
Summary	0023020094	345,000.00	%	CA	70.00	360	289,713.04	10/31/2020	28,971.30	28,971.30
Summary	0023020298	375,000.00	%	NY	67.00	360	316,668.93	10/31/2020	31,666.89	31,666.89
Summary	0023020808	325,000.00	%	CA	62.00	360	209,353.41	10/31/2020	20,935.34	20,935.34
Summary	0023021074	399,000.00	%	KY	71.00	360	329,183.66	10/31/2020	32,918.37	32,918.37
Summary	0023021184	417,000.00	%	NY	64.00	360	348,659.10	10/31/2020	34,865.91	34,865.91
Summary	0023022348	118,000.00	%	WV	80.00	360	99,047.77	10/31/2020	9,904.78	9,904.78
Summary	0023022877	74,000.00	%	PA	80.00	360	62,211.74	10/31/2020	6,221.17	6,221.17
Summary	0023022924	101,000.00	%	MI	65.00	360	83,454.38	10/31/2020	8,345.44	8,345.44
Summary	0023022931	86,000.00	%	AZ	75.00	360	72,040.15	10/31/2020	7,204.01	7,204.01
Summary	0023023118	340,000.00	%	NE	73.00	360	288,149.57	10/31/2020	28,814.96	28,814.96
Summary	0023024311	102,000.00	%	TN	70.00	360	85,901.60	10/31/2020	8,590.16	8,590.16
Summary	0023024319	417,000.00	%	TN	71.00	360	348,717.06	10/31/2020	34,871.71	34,871.71
Summary	0023024362	121,000.00	%	TN	67.00	360	103,021.24	10/31/2020	10,302.12	10,302.12
Summary	0023025104	382,000.00	%	CA	80.00	360	321,972.36	10/31/2020	32,197.24	32,197.24

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



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Realized Loss Loan Detail Report - Loans with Losses during Current Period

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Summary	0023025240	132,000.00	%	FL	80.00	360	111,705.63	10/31/2020	11,170.56	11,170.56
Summary	0023025518	350,000.00	%	NY	78.00	360	294,685.36	10/31/2020	29,468.54	29,468.54
Summary	0023025519	308,000.00	%	NY	75.00	360	263,337.78	10/31/2020	26,333.78	26,333.78
Summary	0023025707	412,000.00	%	NJ	75.00	360	349,602.66	10/31/2020	34,960.27	34,960.27
Summary	0023025794	159,000.00	%	CA	75.00	360	132,901.04	10/31/2020	13,290.10	13,290.10
Summary	0023026204	176,000.00	%	CA	62.00	360	147,540.35	10/31/2020	14,754.03	14,754.03
Summary	0023026357	368,000.00	%	CO	80.00	360	312,382.17	10/31/2020	31,238.22	31,238.22
Summary	0023026962	134,000.00	%	NJ	80.00	360	113,722.58	10/31/2020	11,372.26	11,372.26
Summary	0023027042	168,000.00	%	IL	80.00	360	136,651.80	10/31/2020	13,800.97	13,800.97
Summary	0023027177	150,000.00	%	NY	79.00	360	122,424.51	10/31/2020	12,366.32	12,366.32
Summary	0023027751	180,000.00	%	CO	77.00	360	153,302.47	10/31/2020	15,330.25	15,330.25
Summary	0023027820	103,000.00	%	TX	80.00	360	88,438.06	10/31/2020	8,843.81	8,843.81
Summary	0023028098	626,000.00	%	CA	76.00	360	529,435.08	10/31/2020	52,943.51	52,943.51
Summary	0023028385	236,000.00	%	TX	80.00	360	201,768.39	10/31/2020	20,176.84	20,176.84
Summary	0023028685	412,000.00	%	TX	80.00	360	346,507.06	10/31/2020	34,650.71	34,650.71
Summary	0023028727	348,000.00	%	CT	80.00	360	293,818.85	10/31/2020	29,381.88	29,381.88
Summary	0023029030	261,000.00	%	NJ	63.00	360	209,115.07	10/31/2020	20,911.51	20,911.51
Summary	0023029322	364,000.00	%	PA	80.00	360	294,100.12	10/31/2020	29,410.01	29,410.01
Summary	0023029736	267,000.00	%	GA	76.00	360	225,279.36	10/31/2020	22,527.94	22,527.94
Summary	0023029772	536,000.00	%	CA	80.00	360	444,856.64	10/31/2020	44,485.66	44,485.66
Summary	0023029848	224,000.00	%	MI	80.00	360	188,114.61	10/31/2020	18,811.46	18,811.46
Summary	0023029915	381,000.00	%	CO	75.00	360	304,876.12	10/31/2020	30,487.61	30,487.61
Summary	0023030564	176,000.00	%	OK	72.00	360	147,598.87	10/31/2020	14,759.89	14,759.89
Summary	0023030583	185,000.00	%	NM	74.00	360	154,917.98	10/31/2020	15,491.80	15,491.80
Summary	0023031615	350,000.00	%	CA	63.00	360	283,356.46	10/31/2020	28,335.65	28,335.65
Summary	0023031958	350,000.00	%	NJ	75.00	360	293,403.94	10/31/2020	29,340.39	29,340.39
Summary	0023032354	398,000.00	%	NJ	75.00	360	334,311.20	10/31/2020	33,431.12	33,431.12
Summary	0023033534	158,000.00	%	WI	80.00	360	132,527.39	10/31/2020	13,252.74	13,252.74
Summary	0023033616	600,000.00	%	MD	78.00	360	497,300.63	10/31/2020	49,730.06	49,730.06
Summary	0023033913	236,000.00	%	WA	80.00	360	197,837.94	10/31/2020	19,783.79	19,783.79
Summary	0023034748	90,000.00	%	PR	70.00	360	75,446.85	10/31/2020	7,544.68	7,544.68
Summary	0023034755	347,000.00	%	PR	64.00	360	293,707.45	10/31/2020	29,370.74	29,370.74
Summary	0023034760	177,000.00	%	PR	69.00	360	148,378.69	10/31/2020	14,837.87	14,837.87

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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	0023035277	626,000.00	%	NY	79.00	360	528,953.10	10/31/2020	52,895.31	52,895.31
Summary	0023037807	415,000.00	%	CA	80.00	360	345,967.49	10/31/2020	34,596.75	34,596.75
Summary	0023037955	88,000.00	%	TX	80.00	360	73,858.69	10/31/2020	7,385.87	7,385.87
Summary	0023038697	79,000.00	%	CA	75.00	360	66,974.86	10/31/2020	6,697.49	6,697.49
Summary	0023039119	340,000.00	%	CA	78.00	360	285,672.43	10/31/2020	28,567.24	28,567.24
Summary	0023039452	150,000.00	%	CA	79.00	360	124,038.17	10/31/2020	12,403.82	12,403.82
Summary	0023039797	466,000.00	%	MA	65.00	360	394,547.30	10/31/2020	39,454.73	39,454.73
Summary	0023039946	413,000.00	%	CA	61.00	360	339,008.13	10/31/2020	33,900.81	33,900.81
Summary	0023040370	320,000.00	%	AK	80.00	360	263,953.60	10/31/2020	26,395.36	26,395.36
Summary	0023041275	369,000.00	%	NJ	80.00	360	310,268.97	10/31/2020	31,026.90	31,026.90
Summary	0023041421	368,000.00	%	CA	75.00	360	295,474.60	10/31/2020	29,547.46	29,547.46
Summary	0023041462	168,000.00	%	PA	80.00	360	142,572.52	10/31/2020	14,257.25	14,257.25
Summary	0023041584	376,000.00	%	CA	80.00	360	317,784.69	10/31/2020	31,778.47	31,778.47
Summary	0023042324	217,000.00	%	LA	78.00	360	182,867.36	10/31/2020	18,286.74	18,286.74
Summary	0023042994	410,000.00	%	CO	79.00	360	338,706.65	10/31/2020	33,870.66	33,870.66
Summary	0023043178	98,000.00	%	OK	80.00	360	82,491.77	10/31/2020	8,249.18	8,249.18
Summary	0023044380	417,000.00	%	CO	65.00	360	351,778.71	10/31/2020	35,177.87	35,177.87
Summary	0023044694	246,000.00	%	MO	75.00	360	206,578.54	10/31/2020	20,657.85	20,657.85
Summary	0023046940	325,000.00	%	MA	68.00	360	272,187.12	10/31/2020	27,218.71	27,218.71
Summary	0023047002	101,000.00	%	NY	75.00	360	74,384.87	10/31/2020	7,438.49	7,438.49
Summary	0023047041	428,000.00	%	NY	80.00	360	362,874.20	10/31/2020	36,287.42	36,287.42
Summary	0023047187	189,000.00	%	NM	64.00	360	157,784.80	10/31/2020	15,778.48	15,778.48
Summary	0023047920	128,000.00	%	AR	80.00	360	107,282.45	10/31/2020	10,728.24	10,728.24
Summary	0023048289	289,000.00	%	CA	75.00	360	243,427.73	10/31/2020	24,342.77	24,342.77
Summary	0023048322	255,000.00	%	MA	80.00	360	213,279.83	10/31/2020	21,327.98	21,327.98
Summary	0023048444	417,000.00	%	NJ	73.00	360	346,248.43	10/31/2020	34,624.84	34,624.84
Summary	0023048828	126,000.00	%	OK	80.00	360	106,791.37	10/31/2020	10,679.14	10,679.14
Summary	0023048949	200,000.00	%	PR	62.00	360	170,971.98	10/31/2020	17,097.20	17,097.20
Summary	0023049305	214,000.00	%	NJ	80.00	360	183,220.66	10/31/2020	18,322.07	18,322.07
Summary	0023049311	536,000.00	%	NY	65.00	360	455,685.41	10/31/2020	45,568.54	45,568.54
Summary	0023049728	288,000.00	%	CA	80.00	360	227,300.44	10/31/2020	22,730.04	22,730.04
Summary	0023049907	417,000.00	%	PA	79.00	360	349,442.21	10/31/2020	34,944.22	34,944.22
Summary	0023050343	86,000.00	%	LA	75.00	360	73,707.63	10/31/2020	7,370.76	7,370.76

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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	0023050604	120,000.00	%	NY	78.00	360	99,006.82	10/31/2020	9,900.68	9,900.68
Summary	0023050606	379,000.00	%	NY	75.00	360	318,800.45	10/31/2020	31,880.04	31,880.04
Summary	0023050647	280,000.00	%	CA	74.00	360	227,562.16	10/31/2020	22,756.22	22,756.22
Summary	0023050823	117,000.00	%	IL	79.00	360	96,742.24	10/31/2020	9,674.22	9,674.22
Summary	0023052052	332,000.00	%	CA	80.00	360	279,497.70	10/31/2020	27,949.77	27,949.77
Summary	0023052725	296,000.00	%	MA	80.00	360	249,690.05	10/31/2020	24,969.00	24,969.00
Summary	0023052781	420,000.00	%	NY	75.00	360	361,251.40	10/31/2020	36,125.14	36,125.14
Summary	0023053933	135,000.00	%	NY	75.00	360	109,618.64	10/31/2020	10,961.86	10,961.86
Summary	0023054231	140,000.00	%	IL	64.00	360	116,428.36	10/31/2020	11,642.84	11,642.84
Summary	0023054854	162,000.00	%	IN	80.00	360	136,349.44	10/31/2020	13,634.94	13,634.94
Summary	0023055478	415,000.00	%	CA	65.00	360	338,845.49	10/31/2020	33,884.55	33,884.55
Summary	0023056079	460,000.00	%	CA	63.00	360	387,204.72	10/31/2020	38,720.47	38,720.47
Summary	0023056313	86,000.00	%	PR	75.00	360	74,276.51	10/31/2020	7,427.65	7,427.65
Summary	0023056506	391,000.00	%	CT	76.00	360	326,755.15	10/31/2020	32,675.51	32,675.51
Summary	0023056728	170,000.00	%	FL	80.00	360	142,826.45	10/31/2020	14,282.64	14,282.64
Summary	0023057484	233,000.00	%	PR	75.00	360	196,335.02	10/31/2020	19,633.50	19,633.50
Summary	0023058182	263,000.00	%	OR	75.00	360	220,138.06	10/31/2020	22,013.81	22,013.81
Summary	0023058207	165,000.00	%	CA	75.00	360	140,952.78	10/31/2020	14,095.28	14,095.28
Summary	0023058257	295,000.00	%	WA	80.00	360	232,483.30	10/31/2020	23,248.33	23,248.33
Summary	0023058403	495,000.00	%	MD	70.00	360	412,995.45	10/31/2020	41,299.54	41,299.54
Summary	0023058978	400,000.00	%	MA	78.00	360	335,092.37	10/31/2020	33,509.24	33,509.24
Summary	0023059137	412,000.00	%	OH	80.00	360	345,379.35	10/31/2020	34,537.93	34,537.93
Summary	0023059679	417,000.00	%	WI	77.00	360	350,858.53	10/31/2020	35,085.85	35,085.85
Summary	0023059966	382,000.00	%	CA	64.00	360	321,011.35	10/31/2020	32,101.13	32,101.13
Summary	0023060682	90,000.00	%	OK	80.00	360	75,857.90	10/31/2020	7,585.79	7,585.79
Summary	0023061353	431,000.00	%	NY	75.00	360	365,121.49	10/31/2020	36,512.15	36,512.15
Summary	0023061800	292,000.00	%	CA	75.00	360	238,360.82	10/31/2020	23,836.08	23,836.08
Summary	0023062050	206,000.00	%	CA	80.00	360	172,353.71	10/31/2020	17,235.37	17,235.37
Summary	0023062348	388,000.00	%	IL	80.00	360	326,051.35	10/31/2020	32,605.13	32,605.13
Summary	0023063482	26,000.00	%	OH	75.00	360	22,335.26	10/31/2020	2,233.53	2,233.53
Summary	0023063524	378,000.00	%	VA	70.00	360	320,688.39	10/31/2020	32,068.84	32,068.84
Summary	0023064334	248,000.00	%	PA	75.00	360	202,267.34	10/31/2020	20,226.73	20,226.73
Summary	0023065217	240,000.00	%	NY	77.00	360	201,022.90	10/31/2020	20,102.29	20,102.29

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

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Summary	0023065298	224,000.00	%	TX	80.00	360	190,624.84	10/31/2020	19,062.48	19,062.48
Summary	0023066822	387,000.00	%	NJ	77.00	360	326,528.41	10/31/2020	32,652.84	32,652.84
Summary	0023067295	158,000.00	%	MO	75.00	360	134,949.35	10/31/2020	13,494.93	13,494.93
Summary	0023067880	368,000.00	%	DE	80.00	360	306,867.92	10/31/2020	30,686.79	30,686.79
Summary	0023068718	232,000.00	%	IL	79.00	360	196,440.17	10/31/2020	19,644.02	19,644.02
Summary	0023069012	253,000.00	%	CA	80.00	360	214,471.15	10/31/2020	21,447.11	21,447.11
Summary	0023069667	255,000.00	%	OK	75.00	360	216,083.98	10/31/2020	21,608.40	21,608.40
Summary	0023069766	417,000.00	%	CA	76.00	360	350,220.41	10/31/2020	35,022.04	35,022.04
Summary	0023070064	323,000.00	%	MN	80.00	360	272,136.99	10/31/2020	27,213.70	27,213.70
Summary	0023070245	219,000.00	%	IL	77.00	360	183,275.30	10/31/2020	18,327.53	18,327.53
Summary	0023070793	316,000.00	%	PA	75.00	360	265,204.82	10/31/2020	26,520.48	26,520.48
Summary	0023070834	220,000.00	%	OK	80.00	360	187,203.62	10/31/2020	18,720.36	18,720.36
Summary	0023070871	336,000.00	%	MS	76.00	360	279,435.69	10/31/2020	27,943.57	27,943.57
Summary	0023071361	416,000.00	%	CA	68.00	360	333,678.62	10/31/2020	33,367.86	33,367.86
Summary	0023071635	180,000.00	%	NC	77.00	360	150,728.20	10/31/2020	15,072.82	15,072.82
Summary	0023071858	310,000.00	%	PR	73.00	360	261,560.27	10/31/2020	26,156.03	26,156.03
Summary	0023072120	440,000.00	%	MA	73.00	360	370,051.10	10/31/2020	37,005.11	37,005.11
Summary	0023072218	86,000.00	%	ME	68.00	360	72,725.88	10/31/2020	7,272.59	7,272.59
Summary	0023072616	532,000.00	%	CA	80.00	360	452,547.24	10/31/2020	45,254.72	45,254.72
Summary	0023072626	417,000.00	%	CO	70.00	360	351,841.20	10/31/2020	35,184.12	35,184.12
Summary	0023072693	289,000.00	%	CA	73.00	360	242,499.92	10/31/2020	24,249.99	24,249.99

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



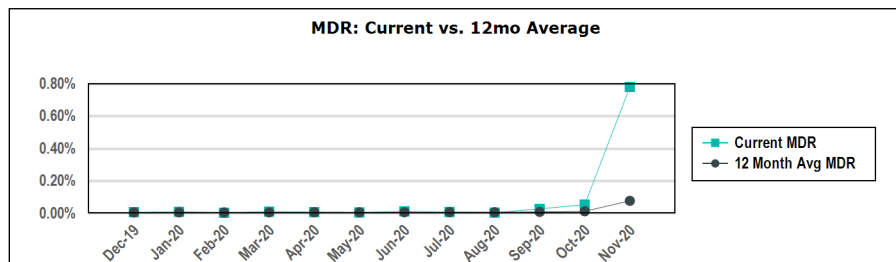
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Realized Loss Report - Collateral

Summary

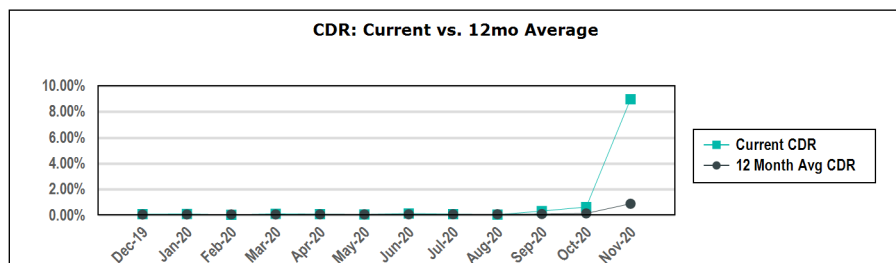
MDR

Current Month 0.782 %
3 Month Average 0.288 %
12 Month Average 0.078 %



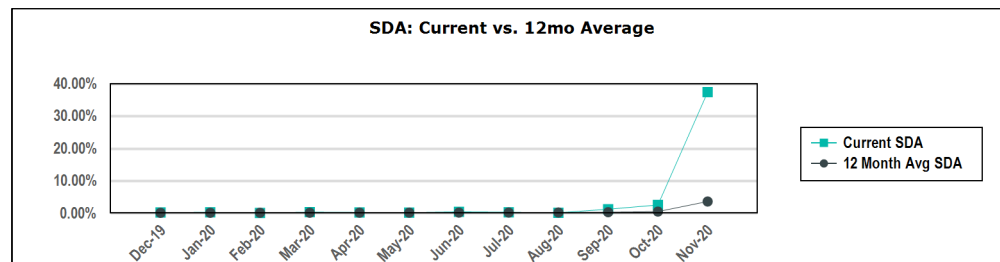
CDR

Current Month 8.992 %
3 Month Average 3.326 %
12 Month Average 0.903 %



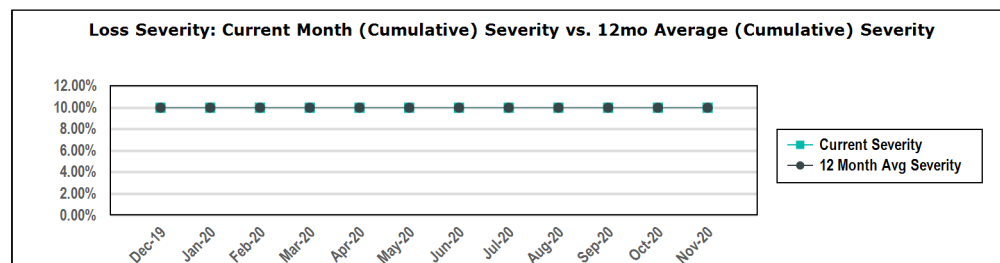
SDA

Current Month 37.527 %
3 Month Average 13.812 %
12 Month Average 3.686 %



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
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



Distribution Date: 25-Nov-2020
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Prepayment Rates

Summary

SMM

Current Month	4.772 %
3 Month Average	3.953 %
12 Month Average	2.214 %

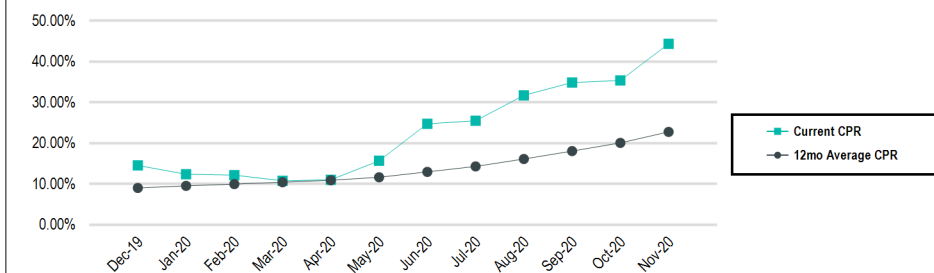
CPR

Current Month	44.388 %
3 Month Average	38.223 %
12 Month Average	22.785 %

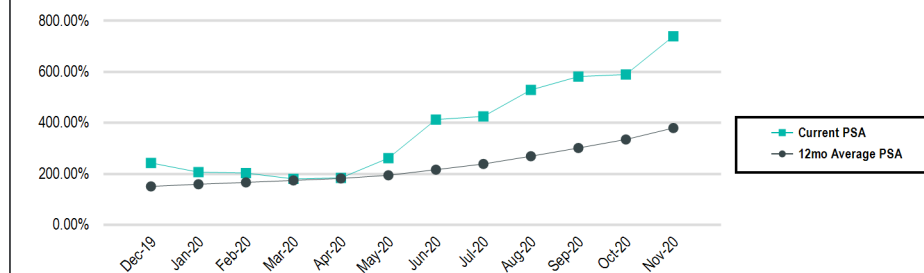
PSA

Current Month	739.803 %
3 Month Average	637.043 %
12 Month Average	379.742 %

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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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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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.