

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2013-C01



Distribution Date: 26-Nov-2021
 04-Nov-2021 5:31:20 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	10/29/2021	0.00000 %	5,767,393,079.90	0.00	176,895,093.46	0.00	5,590,497,986.46	176,895,093.46	0.00
M-1	30711XAA2	11/24/2021	2.08925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-1H	NA	10/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-2	30711XAB0	11/24/2021	5.33925 %	118,520,789.22	562,499.67	5,115,460.65	0.00	113,405,328.57	5,677,960.32	0.00
M-2H	NA	10/29/2021	0.00000 %	8,326,682.08	0.00	359,386.86	0.00	7,967,295.22	359,386.86	0.00
B-H	NA	10/29/2021	0.00000 %	53,594,409.61	0.00	0.00	372,246.10	53,222,163.51	0.00	27,046,964.49
Totals				5,947,834,960.81	562,499.67	182,369,940.97	372,246.10	5,765,092,773.76	182,932,440.64	27,046,964.49

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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	5,767,393,079.90	17,389,222.01	159,505,871.45	0.00	0.00	176,895,093.46	5,590,497,986.46	0.21540286	176,895,093.46
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	118,520,789.22	508,314.21	4,607,146.44	0.00	0.00	5,115,460.65	113,405,328.57	0.33601579	5,115,460.65
M-2H	23,711,074.00	8,326,682.08	35,711.63	323,675.23	0.00	0.00	359,386.86	7,967,295.22	0.33601579	359,386.86
B-H	80,269,128.00	53,594,409.61	0.00	0.00	0.00	372,246.10	372,246.10	53,222,163.51	0.66304649	0.00
Totals	26,756,375,869.00	5,947,834,960.81	17,933,247.85	164,436,693.12	0.00	372,246.10	182,742,187.07	5,765,092,773.76	0.21546613	182,369,940.97

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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	222.21866260	0.67000976	6.14578908	0.00000000	0.00000000	6.81579884	215.40286376	0.21540286	6.81579884
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	351.17270880	1.50611618	13.65080427	0.00000000	0.00000000	15.15692044	336.01578836	0.33601579	15.15692044
M-2H	23,711,074.00	351.17270858	1.50611609	13.65080426	0.00000000	0.00000000	15.15692035	336.01578823	0.33601579	15.15692035
B-H	80,269,128.00	667.68396450	0.00000000	0.00000000	0.00000000	4.63747532	4.63747532	663.04648918	0.66304649	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 %	5,767,393,079.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,590,497,986.46
M-1	N/A	N/A	2.08925 %	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	10/25/21 - 11/25/21	32	5.33925 %	118,520,789.22	562,499.67	0.00	0.00	0.00	0.00	562,499.67	0.00	113,405,328.57
M-2H	N/A	N/A	0.00000 %	8,326,682.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,967,295.22
B-H	N/A	N/A	0.00000 %	53,594,409.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	53,222,163.51
Totals					562,499.67	0.00	0.00	0.00	0.00	562,499.67	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 %	222.21866260	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	215.40286376
M-1	337,500,000.00	2.08925 %	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	5.33925 %	351.17270880	1.66666569	0.00000000	0.00000000	0.00000000	0.00000000	1.66666569	0.00000000	336.01578836
M-2H	23,711,074.00	0.00000 %	351.17270858	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	336.01578823
B-H	80,269,128.00	0.00000 %	667.68396450	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	663.04648918

(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	6,069,373.08
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(372,246.10)
Total Deposits	5,697,126.98
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	5,677,960.32
Total Withdrawals (Pool Distribution Amount)	5,697,126.98
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	182,742,187.07
Total Principal Reduction Cumulative	20,991,290,747.81
Scheduled Principal Current	17,933,247.85
Scheduled Principal Cumulative	3,399,976,895.31
Unscheduled Principal Current	164,436,693.12
Unscheduled Principal Cumulative	17,564,266,888.01
Senior Reduction Amount	176,895,093.46
Subordinate Reduction Amount	5,474,847.51
Calculated Recovery Principal Amount	1,897,268.22
Calculated Tranche Write-down Amount	372,246.10
Calculated Tranche Write-up Amount	0.00
Informational Reporting	
At Issuance Loan Count	112871
Period Beginning Loan Count	36061
Period Reference Pool Removal Loan Count	848
Period Ending Loan Count	35213
UPB at Origination	27,433,380,000.00
UPB at Issuance	26,756,375,869.56
UPB Actual Current	5,765,085,121.75
Period PIF Loan Count Current	838
PIF Loan Count Cumulative	76155
Period PIF Loan UPB Current	154,284,950.85
PIF Loan UPB Cumulative	16,186,314,546.42
Period Partial Prepayment Amount	8,953,292.34
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	10
D180 Credit Event Loan Count Cumulative	1394
D180 Credit Event Actual Balance Curr	2,269,514.32
D180 Credit Event Actual Balance Cum	266,730,705.08
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	2,269,514.32
Credit Event Amount Cumulative	269,016,705.51
Total Active Modified Loan Count	98
Total Active Modified Loan UPB	14,994,206.13
Libor Rate	0.089250%
Structural Reporting	
Senior Percentage	96.966384%
Subordinate Percentage	3.033616%
10% Severity Tier Percentage [0 - 1%]	0.003052%
20% Severity Tier Percentage [1 - 2%]	0.005430%
40% Severity Tier Percentage [Over 2%]	0.000000%
Applicable Severity Percentage	16.402017%
Cumulative Net Credit Event Percentage	1.005430%
Prior Cum Net Credit Event Percentage	0.996948%
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 %	3.030000 %	3.030000 %
M-1	0.00	0.00	1.650000 %	3.030000 %	3.030000 %
M-1H	0.00	0.00	1.650000 %	3.030000 %	3.030000 %
M-2	0.00	0.00	0.300000 %	0.900000 %	0.920000 %
M-2H	0.00	0.00	0.300000 %	0.900000 %	0.920000 %
B-H	372,246.10	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	167	25,160,993.45	0.474257 %	0.436438 %
60 Days	29	4,790,547.53	0.082356 %	0.083096 %
90 Days	20	3,241,760.29	0.056797 %	0.056231 %
120 Days	14	1,434,644.12	0.039758 %	0.024885 %
150 Days	13	2,400,369.62	0.036918 %	0.041636 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	243	37,028,315.01	0.690086 %	0.642286 %

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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	10	2,269,514.32	372,246.10	0.006 %	0	0.00	0.00	0.000 %	10	2,269,514.32	372,246.10	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	0022964112	333,000.00	0.000 %	MO	74.00	360	270,159.86	10/31/2021	44,311.66	44,311.66
Summary	0022976919	417,000.00	0.000 %	TX	64.00	360	335,192.29	10/31/2021	54,978.29	54,978.29
Summary	0022993441	417,000.00	0.000 %	CA	67.00	360	349,057.15	10/31/2021	57,252.41	57,252.41
Summary	0023009136	213,000.00	0.000 %	TX	75.00	360	175,888.41	10/31/2021	28,849.25	28,849.25
Summary	0023018127	405,000.00	0.000 %	CA	75.00	360	301,899.97	10/31/2021	49,517.68	49,517.68
Summary	0023040485	296,000.00	0.000 %	CT	80.00	360	243,020.97	10/31/2021	39,860.34	39,860.34
Summary	0023041793	100,000.00	0.000 %	TN	80.00	360	79,308.63	10/31/2021	13,008.21	13,008.21
Summary	0023049464	303,000.00	0.000 %	OK	77.00	360	246,048.72	10/31/2021	40,356.95	40,356.95
Summary	0023061368	137,000.00	0.000 %	OK	80.00	360	112,093.45	10/31/2021	18,385.59	18,385.59
Summary	0023063321	191,000.00	0.000 %	CA	70.00	360	156,844.87	10/31/2021	25,725.72	25,725.72

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

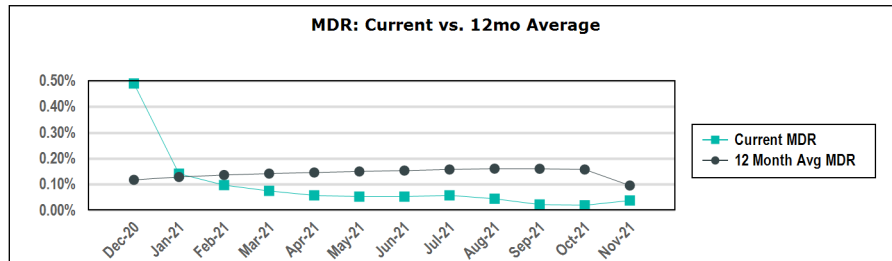
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Realized Loss Report - Collateral

Summary

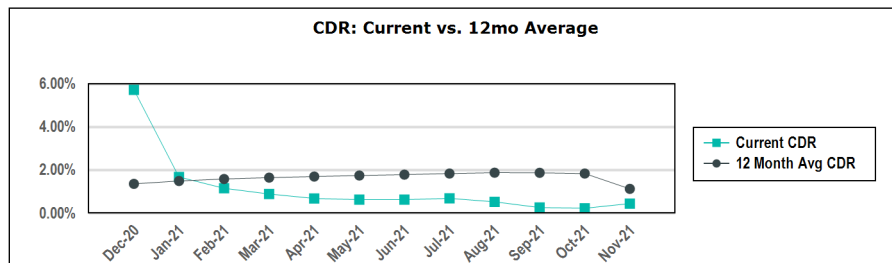
MDR

Current Month 0.038 %
 3 Month Average 0.027 %
 12 Month Average 0.096 %



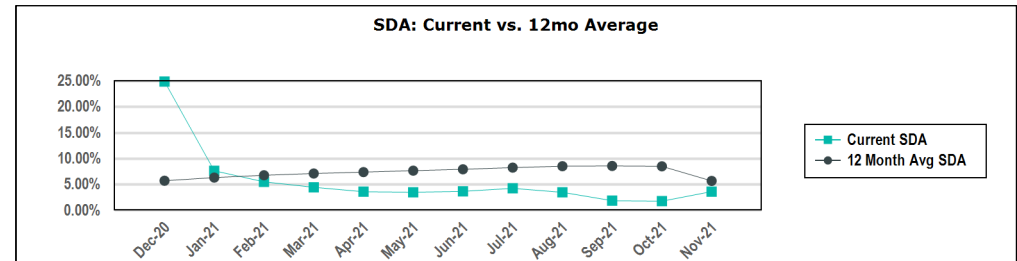
CDR

Current Month 0.457 %
 3 Month Average 0.324 %
 12 Month Average 1.140 %



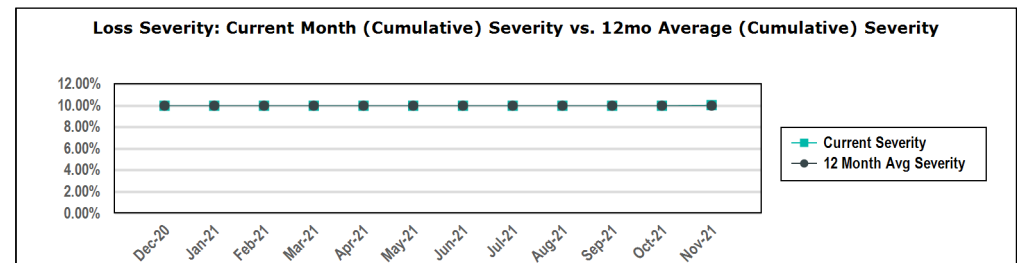
SDA

Current Month 3.638 %
 3 Month Average 2.437 %
 12 Month Average 5.708 %



Loss Severity

Current Month (Cumulative) 10.055 %
 3 Month Average (Cumulative) 10.019 %
 12 Month Average (Cumulative) 10.005 %



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	2.779 %
3 Month Average	2.757 %
12 Month Average	3.713 %

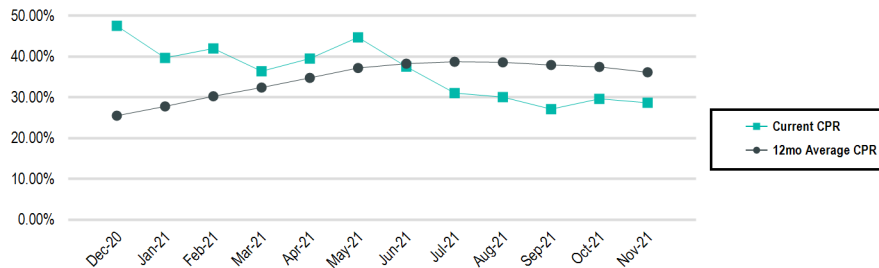
CPR

Current Month	28.697 %
3 Month Average	28.498 %
12 Month Average	36.182 %

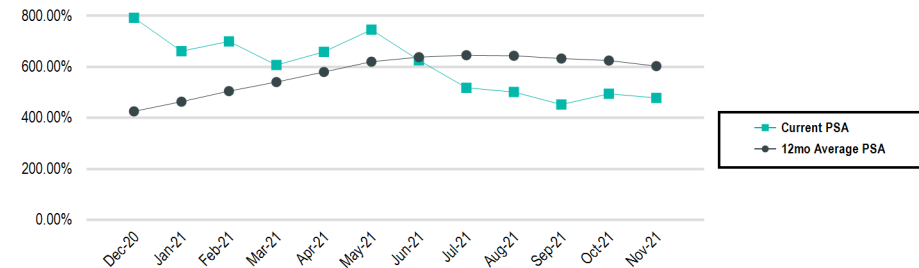
PSA

Current Month	478.290 %
3 Month Average	474.962 %
12 Month Average	603.037 %

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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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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Distribution Date: 26-Nov-2021
04-Nov-2021 5:31:22 PM

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.