

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:15 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
2A-H		03/24/2020	0.00000 %	27,638,465,857.35	0.00	236,488,923.76	0.00	27,401,976,933.60	236,488,923.76	0.00
2M-1	20754WAA3	03/24/2020	2.37675 %	274,865,142.85	526,257.95	1,733,601.03	0.00	273,131,541.82	2,259,858.98	0.00
2M-1H		03/24/2020	0.00000 %	14,467,608.07	0.00	91,248.60	0.00	14,376,359.47	91,248.60	0.00
2M-2	20754WAB1	03/24/2020	3.62675 %	567,147,000.00	1,656,947.53	0.00	0.00	567,147,000.00	1,656,947.53	0.00
2M-2H		03/24/2020	0.00000 %	29,851,791.00	0.00	0.00	0.00	29,851,791.00	0.00	0.00
2M-2A	20754WAD7	03/24/2020	3.62675 %	189,049,000.00	552,315.84	0.00	0.00	189,049,000.00	552,315.84	0.00
2M-AH		03/24/2020	0.00000 %	9,950,597.00	0.00	0.00	0.00	9,950,597.00	0.00	0.00
2M-2B	20754WAE5	03/24/2020	3.62675 %	189,049,000.00	552,315.84	0.00	0.00	189,049,000.00	552,315.84	0.00
2M-BH		03/24/2020	0.00000 %	9,950,597.00	0.00	0.00	0.00	9,950,597.00	0.00	0.00
2M-2C	20754WAF2	03/24/2020	3.62675 %	189,049,000.00	552,315.84	0.00	0.00	189,049,000.00	552,315.84	0.00
2M-CH		03/24/2020	0.00000 %	9,950,597.00	0.00	0.00	0.00	9,950,597.00	0.00	0.00
2M-2Y	20754WCJ2	03/24/2020	3.62675 %	567,147,000.00	1,656,947.53	0.00	0.00	567,147,000.00	1,656,947.53	0.00
2M-2X	20754WCK9	03/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1	20754WAC9	03/24/2020	4.62675 %	290,490,000.00	1,082,686.49	0.00	0.00	290,490,000.00	1,082,686.49	0.00
2B-2H		03/24/2020	0.00000 %	72,804,731.00	0.00	0.00	0.00	72,804,731.00	0.00	0.00
2B-1H		03/24/2020	0.00000 %	15,289,869.00	0.00	0.00	0.00	15,289,869.00	0.00	0.00
2B-1Y	20754WCL7	03/24/2020	4.62675 %	290,490,000.00	1,082,686.49	0.00	0.00	290,490,000.00	1,082,686.49	0.00
2B-1X	20754WCM5	03/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X-IO		03/24/2020	0.40130 %	0.00	10,544,030.46	0.00	0.00	0.00	10,544,030.46	0.00
2A-11	20754WAG0	03/24/2020	1.50000 %	0.00	228,434.21	0.00	0.00	0.00	228,434.21	0.00
2A-12	20754WAH8	03/24/2020	1.10000 %	0.00	167,518.42	0.00	0.00	0.00	167,518.42	0.00
2A-13	20754WAJ4	03/24/2020	0.70000 %	0.00	106,602.63	0.00	0.00	0.00	106,602.63	0.00
2A-14	20754WAK1	03/24/2020	0.30000 %	0.00	45,686.84	0.00	0.00	0.00	45,686.84	0.00
2B-11	20754WAQ8	03/24/2020	1.50000 %	0.00	228,434.21	0.00	0.00	0.00	228,434.21	0.00
2B-12	20754WAR6	03/24/2020	1.10000 %	0.00	167,518.42	0.00	0.00	0.00	167,518.42	0.00
2B-13	20754WAS4	03/24/2020	0.70000 %	0.00	106,602.63	0.00	0.00	0.00	106,602.63	0.00
2B-14	20754WAT2	03/24/2020	0.30000 %	0.00	45,686.84	0.00	0.00	0.00	45,686.84	0.00
2C-11	20754WAY1	03/24/2020	1.50000 %	0.00	228,434.21	0.00	0.00	0.00	228,434.21	0.00
2C-12	20754WAZ8	03/24/2020	1.10000 %	0.00	167,518.42	0.00	0.00	0.00	167,518.42	0.00
2C-13	20754WBA2	03/24/2020	0.70000 %	0.00	106,602.63	0.00	0.00	0.00	106,602.63	0.00
2C-14	20754WBB0	03/24/2020	0.30000 %	0.00	45,686.84	0.00	0.00	0.00	45,686.84	0.00

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:15 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
2E-A1	20754WAL9	03/24/2020	2.12675 %	189,049,000.00	323,881.64	0.00	0.00	189,049,000.00	323,881.64	0.00
2E-A2	20754WAM7	03/24/2020	2.52675 %	189,049,000.00	384,797.42	0.00	0.00	189,049,000.00	384,797.42	0.00
2E-A3	20754WAN5	03/24/2020	2.92675 %	189,049,000.00	445,713.21	0.00	0.00	189,049,000.00	445,713.21	0.00
2E-A4	20754WAP0	03/24/2020	3.32675 %	189,049,000.00	506,629.00	0.00	0.00	189,049,000.00	506,629.00	0.00
2E-B1	20754WAU9	03/24/2020	2.12675 %	189,049,000.00	323,881.64	0.00	0.00	189,049,000.00	323,881.64	0.00
2E-B2	20754WAV7	03/24/2020	2.52675 %	189,049,000.00	384,797.42	0.00	0.00	189,049,000.00	384,797.42	0.00
2E-B3	20754WAW5	03/24/2020	2.92675 %	189,049,000.00	445,713.21	0.00	0.00	189,049,000.00	445,713.21	0.00
2E-B4	20754WAX3	03/24/2020	3.32675 %	189,049,000.00	506,629.00	0.00	0.00	189,049,000.00	506,629.00	0.00
2E-C1	20754WBC8	03/24/2020	2.12675 %	189,049,000.00	323,881.64	0.00	0.00	189,049,000.00	323,881.64	0.00
2E-C2	20754WBD6	03/24/2020	2.52675 %	189,049,000.00	384,797.42	0.00	0.00	189,049,000.00	384,797.42	0.00
2E-C3	20754WBE4	03/24/2020	2.92675 %	189,049,000.00	445,713.21	0.00	0.00	189,049,000.00	445,713.21	0.00
2E-C4	20754WBF1	03/24/2020	3.32675 %	189,049,000.00	506,629.00	0.00	0.00	189,049,000.00	506,629.00	0.00
2E-D1	20754WBG9	03/24/2020	2.12675 %	378,098,000.00	647,763.27	0.00	0.00	378,098,000.00	647,763.27	0.00
2E-D2	20754WBH7	03/24/2020	2.52675 %	378,098,000.00	769,594.85	0.00	0.00	378,098,000.00	769,594.85	0.00
2E-D3	20754WBJ3	03/24/2020	2.92675 %	378,098,000.00	891,426.43	0.00	0.00	378,098,000.00	891,426.43	0.00
2E-D4	20754WBK0	03/24/2020	3.32675 %	378,098,000.00	1,013,258.00	0.00	0.00	378,098,000.00	1,013,258.00	0.00
2E-D5	20754WBL8	03/24/2020	3.62675 %	378,098,000.00	1,104,631.69	0.00	0.00	378,098,000.00	1,104,631.69	0.00
2E-F1	20754WBM6	03/24/2020	2.12675 %	378,098,000.00	647,763.27	0.00	0.00	378,098,000.00	647,763.27	0.00
2E-F2	20754WBN4	03/24/2020	2.52675 %	378,098,000.00	769,594.85	0.00	0.00	378,098,000.00	769,594.85	0.00
2E-F3	20754WBP9	03/24/2020	2.92675 %	378,098,000.00	891,426.43	0.00	0.00	378,098,000.00	891,426.43	0.00
2E-F4	20754WBQ7	03/24/2020	3.32675 %	378,098,000.00	1,013,258.00	0.00	0.00	378,098,000.00	1,013,258.00	0.00
2E-F5	20754WBR5	03/24/2020	3.62675 %	378,098,000.00	1,104,631.69	0.00	0.00	378,098,000.00	1,104,631.69	0.00
2X-1	20754WCA1	03/24/2020	1.50000 %	0.00	456,868.42	0.00	0.00	0.00	456,868.42	0.00
2X-2	20754WCB9	03/24/2020	1.10000 %	0.00	335,036.84	0.00	0.00	0.00	335,036.84	0.00
2X-3	20754WCC7	03/24/2020	0.70000 %	0.00	213,205.26	0.00	0.00	0.00	213,205.26	0.00
2X-4	20754WCD5	03/24/2020	0.30000 %	0.00	91,373.68	0.00	0.00	0.00	91,373.68	0.00
2Y-1	20754WCE3	03/24/2020	1.50000 %	0.00	456,868.42	0.00	0.00	0.00	456,868.42	0.00
2Y-2	20754WCF0	03/24/2020	1.10000 %	0.00	335,036.84	0.00	0.00	0.00	335,036.84	0.00
2Y-3	20754WCG8	03/24/2020	0.70000 %	0.00	213,205.26	0.00	0.00	0.00	213,205.26	0.00
2Y-4	20754WCH6	03/24/2020	0.30000 %	0.00	91,373.68	0.00	0.00	0.00	91,373.68	0.00
2J-1	20754WBS3	03/24/2020	6.62675 %	189,049,000.00	1,009,184.26	0.00	0.00	189,049,000.00	1,009,184.26	0.00

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:15 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
2J-2	20754WBT1	03/24/2020	5.82675 %	189,049,000.00	887,352.68	0.00	0.00	189,049,000.00	887,352.68	0.00
2J-3	20754WBU8	03/24/2020	5.02675 %	189,049,000.00	765,521.10	0.00	0.00	189,049,000.00	765,521.10	0.00
2J-4	20754WBV6	03/24/2020	4.22675 %	189,049,000.00	643,689.53	0.00	0.00	189,049,000.00	643,689.53	0.00
2K-1	20754WBW4	03/24/2020	4.37675 %	378,098,000.00	1,333,065.90	0.00	0.00	378,098,000.00	1,333,065.90	0.00
2K-2	20754WBX2	03/24/2020	4.17675 %	378,098,000.00	1,272,150.11	0.00	0.00	378,098,000.00	1,272,150.11	0.00
2K-3	20754WBY0	03/24/2020	3.97675 %	378,098,000.00	1,211,234.32	0.00	0.00	378,098,000.00	1,211,234.32	0.00
2K-4	20754WBZ7	03/24/2020	3.77675 %	378,098,000.00	1,150,318.53	0.00	0.00	378,098,000.00	1,150,318.53	0.00
R	CA0040606780	03/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals				38,676,173,790.27	44,153,127.39	238,313,773.39	0.00	38,437,860,016.89	282,466,900.78	0.00

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.

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:15 AM

## 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
2A-H	27,855,089,965.00	27,638,465,857.35	39,873,033.91	196,615,889.85	0.00	0.00	236,488,923.76	27,401,976,933.60	0.98373321	236,488,923.76
2M-1	276,657,000.00	274,865,142.85	1,733,601.03	0.00	0.00	0.00	1,733,601.03	273,131,541.82	0.98725693	1,733,601.03
2M-1H	14,561,923.00	14,467,608.07	91,248.60	0.00	0.00	0.00	91,248.60	14,376,359.47	0.98725694	91,248.60
2M-2	567,147,000.00	567,147,000.00	0.00	0.00	0.00	0.00	0.00	567,147,000.00	1.00000000	0.00
2M-2H	29,851,791.00	29,851,791.00	0.00	0.00	0.00	0.00	0.00	29,851,791.00	1.00000000	0.00
2M-2A	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2M-AH	9,950,597.00	9,950,597.00	0.00	0.00	0.00	0.00	0.00	9,950,597.00	1.00000000	0.00
2M-2B	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2M-BH	9,950,597.00	9,950,597.00	0.00	0.00	0.00	0.00	0.00	9,950,597.00	1.00000000	0.00
2M-2C	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2M-CH	9,950,597.00	9,950,597.00	0.00	0.00	0.00	0.00	0.00	9,950,597.00	1.00000000	0.00
2M-2X	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2Y	567,147,000.00	567,147,000.00	0.00	0.00	0.00	0.00	0.00	567,147,000.00	1.00000000	0.00
2B-1	290,490,000.00	290,490,000.00	0.00	0.00	0.00	0.00	0.00	290,490,000.00	1.00000000	0.00
2B-1H	15,289,869.00	15,289,869.00	0.00	0.00	0.00	0.00	0.00	15,289,869.00	1.00000000	0.00
2B-2H	72,804,731.00	72,804,731.00	0.00	0.00	0.00	0.00	0.00	72,804,731.00	1.00000000	0.00
2B-1X	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-1Y	290,490,000.00	290,490,000.00	0.00	0.00	0.00	0.00	0.00	290,490,000.00	1.00000000	0.00
X-IO	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2E-A2	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:15 AM

## 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
2E-A3	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2E-A4	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2E-B1	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2E-B2	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2E-B3	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2E-B4	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2E-C1	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2E-C2	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2E-C3	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2E-C4	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2E-D1	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
2E-D2	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
2E-D3	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
2E-D4	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
2E-D5	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
2E-F1	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
2E-F2	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
2E-F3	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
2E-F4	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
2E-F5	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2J-1	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2J-2	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2J-3	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2J-4	189,049,000.00	189,049,000.00	0.00	0.00	0.00	0.00	0.00	189,049,000.00	1.00000000	0.00
2K-1	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:15 AM

## 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
2K-2	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
2K-3	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
2K-4	378,098,000.00	378,098,000.00	0.00	0.00	0.00	0.00	0.00	378,098,000.00	1.00000000	0.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	38,894,684,070.00	38,676,173,790.27	41,697,883.54	196,615,889.85	0.00	0.00	238,313,773.39	38,437,860,016.89	0.98825485	238,313,773.39

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:15 AM

## 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
2A-H	27,855,089,965.00	992.22317688	1.43144517	7.05852647	0.00000000	0.00000000	8.48997164	983.73320524	0.98373321	8.48997164
2M-1	276,657,000.00	993.52318159	6.26624676	0.00000000	0.00000000	0.00000000	6.26624676	987.25693483	0.98725693	6.26624676
2M-1H	14,561,923.00	993.52318166	6.26624657	0.00000000	0.00000000	0.00000000	6.26624657	987.25693509	0.98725694	6.26624657
2M-2	567,147,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2H	29,851,791.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2A	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-AH	9,950,597.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2B	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-BH	9,950,597.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2C	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	9,950,597.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2X	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2Y	567,147,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1	290,490,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	15,289,869.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	72,804,731.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1X	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-1Y	290,490,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
X-IO	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A2	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:15 AM

## 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
2E-A3	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-A4	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B1	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B2	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B3	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-B4	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C1	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D2	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D3	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D4	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D5	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F1	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F2	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F3	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F4	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-F5	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2J-1	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2J-2	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2J-3	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2J-4	189,049,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2K-1	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000



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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:15 AM

## 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
2K-2	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2K-3	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2K-4	378,098,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
R	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

NOTE: All classes per \$1,000 denomination.

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

## 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
2A-H	N/A	N/A	0.00000 %	27,638,465,857.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	27,401,976,933.60
2M-1	02/25/20 - 03/24/20	29	2.37675 %	274,865,142.85	526,257.95	0.00	0.00	0.00	0.00	526,257.95	0.00	273,131,541.82
2M-1H	N/A	N/A	0.00000 %	14,467,608.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,376,359.47
2M-2	02/25/20 - 03/24/20	29	3.62675 %	567,147,000.00	1,656,947.53	0.00	0.00	0.00	0.00	1,656,947.53	0.00	567,147,000.00
2M-2H	N/A	N/A	0.00000 %	29,851,791.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,851,791.00
2M-2A	02/25/20 - 03/24/20	29	3.62675 %	189,049,000.00	552,315.84	0.00	0.00	0.00	0.00	552,315.84	0.00	189,049,000.00
2M-AH	N/A	N/A	0.00000 %	9,950,597.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,950,597.00
2M-2B	02/25/20 - 03/24/20	29	3.62675 %	189,049,000.00	552,315.84	0.00	0.00	0.00	0.00	552,315.84	0.00	189,049,000.00
2M-BH	N/A	N/A	0.00000 %	9,950,597.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,950,597.00
2M-2C	02/25/20 - 03/24/20	29	3.62675 %	189,049,000.00	552,315.84	0.00	0.00	0.00	0.00	552,315.84	0.00	189,049,000.00
2M-CH	N/A	N/A	0.00000 %	9,950,597.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,950,597.00
2M-2Y	02/25/20 - 03/24/20	29	3.62675 %	567,147,000.00	1,656,947.53	0.00	0.00	0.00	0.00	1,656,947.53	0.00	567,147,000.00
2M-2X	N/A	N/A	0.00000 %	567,147,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	567,147,000.00
2B-2H	N/A	N/A	0.00000 %	72,804,731.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	72,804,731.00
2B-1	02/25/20 - 03/24/20	29	4.62675 %	290,490,000.00	1,082,686.49	0.00	0.00	0.00	0.00	1,082,686.49	0.00	290,490,000.00
2B-1H	N/A	N/A	0.00000 %	15,289,869.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,289,869.00
2B-1Y	02/25/20 - 03/24/20	29	4.62675 %	290,490,000.00	1,082,686.49	0.00	0.00	0.00	0.00	1,082,686.49	0.00	290,490,000.00
X-IO	02/25/20 - 03/24/20	29	0.40130 %	32,616,678,520.32	10,544,030.46	0.00	0.00	0.00	0.00	10,544,030.46	0.00	32,280,700,904.53
2B-1X	N/A	N/A	0.00000 %	290,490,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	290,490,000.00
2A-11	02/25/20 - 03/24/20	29	1.50000 %	189,049,000.00	228,434.21	0.00	0.00	0.00	0.00	228,434.21	0.00	189,049,000.00
2A-12	02/25/20 - 03/24/20	29	1.10000 %	189,049,000.00	167,518.42	0.00	0.00	0.00	0.00	167,518.42	0.00	189,049,000.00
2A-13	02/25/20 - 03/24/20	29	0.70000 %	189,049,000.00	106,602.63	0.00	0.00	0.00	0.00	106,602.63	0.00	189,049,000.00
2A-14	02/25/20 - 03/24/20	29	0.30000 %	189,049,000.00	45,686.84	0.00	0.00	0.00	0.00	45,686.84	0.00	189,049,000.00
2B-11	02/25/20 - 03/24/20	29	1.50000 %	189,049,000.00	228,434.21	0.00	0.00	0.00	0.00	228,434.21	0.00	189,049,000.00
2B-12	02/25/20 - 03/24/20	29	1.10000 %	189,049,000.00	167,518.42	0.00	0.00	0.00	0.00	167,518.42	0.00	189,049,000.00
2B-13	02/25/20 - 03/24/20	29	0.70000 %	189,049,000.00	106,602.63	0.00	0.00	0.00	0.00	106,602.63	0.00	189,049,000.00
2B-14	02/25/20 - 03/24/20	29	0.30000 %	189,049,000.00	45,686.84	0.00	0.00	0.00	0.00	45,686.84	0.00	189,049,000.00
2C-11	02/25/20 - 03/24/20	29	1.50000 %	189,049,000.00	228,434.21	0.00	0.00	0.00	0.00	228,434.21	0.00	189,049,000.00
2C-12	02/25/20 - 03/24/20	29	1.10000 %	189,049,000.00	167,518.42	0.00	0.00	0.00	0.00	167,518.42	0.00	189,049,000.00
2C-13	02/25/20 - 03/24/20	29	0.70000 %	189,049,000.00	106,602.63	0.00	0.00	0.00	0.00	106,602.63	0.00	189,049,000.00
2C-14	02/25/20 - 03/24/20	29	0.30000 %	189,049,000.00	45,686.84	0.00	0.00	0.00	0.00	45,686.84	0.00	189,049,000.00

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

## 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
2E-A1	02/25/20 - 03/24/20	29	2.12675 %	189,049,000.00	323,881.64	0.00	0.00	0.00	0.00	323,881.64	0.00	189,049,000.00
2E-A2	02/25/20 - 03/24/20	29	2.52675 %	189,049,000.00	384,797.42	0.00	0.00	0.00	0.00	384,797.42	0.00	189,049,000.00
2E-A3	02/25/20 - 03/24/20	29	2.92675 %	189,049,000.00	445,713.21	0.00	0.00	0.00	0.00	445,713.21	0.00	189,049,000.00
2E-A4	02/25/20 - 03/24/20	29	3.32675 %	189,049,000.00	506,629.00	0.00	0.00	0.00	0.00	506,629.00	0.00	189,049,000.00
2E-B1	02/25/20 - 03/24/20	29	2.12675 %	189,049,000.00	323,881.64	0.00	0.00	0.00	0.00	323,881.64	0.00	189,049,000.00
2E-B2	02/25/20 - 03/24/20	29	2.52675 %	189,049,000.00	384,797.42	0.00	0.00	0.00	0.00	384,797.42	0.00	189,049,000.00
2E-B3	02/25/20 - 03/24/20	29	2.92675 %	189,049,000.00	445,713.21	0.00	0.00	0.00	0.00	445,713.21	0.00	189,049,000.00
2E-B4	02/25/20 - 03/24/20	29	3.32675 %	189,049,000.00	506,629.00	0.00	0.00	0.00	0.00	506,629.00	0.00	189,049,000.00
2E-C1	02/25/20 - 03/24/20	29	2.12675 %	189,049,000.00	323,881.64	0.00	0.00	0.00	0.00	323,881.64	0.00	189,049,000.00
2E-C2	02/25/20 - 03/24/20	29	2.52675 %	189,049,000.00	384,797.42	0.00	0.00	0.00	0.00	384,797.42	0.00	189,049,000.00
2E-C3	02/25/20 - 03/24/20	29	2.92675 %	189,049,000.00	445,713.21	0.00	0.00	0.00	0.00	445,713.21	0.00	189,049,000.00
2E-C4	02/25/20 - 03/24/20	29	3.32675 %	189,049,000.00	506,629.00	0.00	0.00	0.00	0.00	506,629.00	0.00	189,049,000.00
2E-D1	02/25/20 - 03/24/20	29	2.12675 %	378,098,000.00	647,763.27	0.00	0.00	0.00	0.00	647,763.27	0.00	378,098,000.00
2E-D2	02/25/20 - 03/24/20	29	2.52675 %	378,098,000.00	769,594.85	0.00	0.00	0.00	0.00	769,594.85	0.00	378,098,000.00
2E-D3	02/25/20 - 03/24/20	29	2.92675 %	378,098,000.00	891,426.43	0.00	0.00	0.00	0.00	891,426.43	0.00	378,098,000.00
2E-D4	02/25/20 - 03/24/20	29	3.32675 %	378,098,000.00	1,013,258.00	0.00	0.00	0.00	0.00	1,013,258.00	0.00	378,098,000.00
2E-D5	02/25/20 - 03/24/20	29	3.62675 %	378,098,000.00	1,104,631.69	0.00	0.00	0.00	0.00	1,104,631.69	0.00	378,098,000.00
2E-F1	02/25/20 - 03/24/20	29	2.12675 %	378,098,000.00	647,763.27	0.00	0.00	0.00	0.00	647,763.27	0.00	378,098,000.00
2E-F2	02/25/20 - 03/24/20	29	2.52675 %	378,098,000.00	769,594.85	0.00	0.00	0.00	0.00	769,594.85	0.00	378,098,000.00
2E-F3	02/25/20 - 03/24/20	29	2.92675 %	378,098,000.00	891,426.43	0.00	0.00	0.00	0.00	891,426.43	0.00	378,098,000.00
2E-F4	02/25/20 - 03/24/20	29	3.32675 %	378,098,000.00	1,013,258.00	0.00	0.00	0.00	0.00	1,013,258.00	0.00	378,098,000.00
2E-F5	02/25/20 - 03/24/20	29	3.62675 %	378,098,000.00	1,104,631.69	0.00	0.00	0.00	0.00	1,104,631.69	0.00	378,098,000.00
2X-1	02/25/20 - 03/24/20	29	1.50000 %	378,098,000.00	456,868.42	0.00	0.00	0.00	0.00	456,868.42	0.00	378,098,000.00
2X-2	02/25/20 - 03/24/20	29	1.10000 %	378,098,000.00	335,036.84	0.00	0.00	0.00	0.00	335,036.84	0.00	378,098,000.00
2X-3	02/25/20 - 03/24/20	29	0.70000 %	378,098,000.00	213,205.26	0.00	0.00	0.00	0.00	213,205.26	0.00	378,098,000.00
2X-4	02/25/20 - 03/24/20	29	0.30000 %	378,098,000.00	91,373.68	0.00	0.00	0.00	0.00	91,373.68	0.00	378,098,000.00
2Y-1	02/25/20 - 03/24/20	29	1.50000 %	378,098,000.00	456,868.42	0.00	0.00	0.00	0.00	456,868.42	0.00	378,098,000.00
2Y-2	02/25/20 - 03/24/20	29	1.10000 %	378,098,000.00	335,036.84	0.00	0.00	0.00	0.00	335,036.84	0.00	378,098,000.00
2Y-3	02/25/20 - 03/24/20	29	0.70000 %	378,098,000.00	213,205.26	0.00	0.00	0.00	0.00	213,205.26	0.00	378,098,000.00
2Y-4	02/25/20 - 03/24/20	29	0.30000 %	378,098,000.00	91,373.68	0.00	0.00	0.00	0.00	91,373.68	0.00	378,098,000.00
2J-1	02/25/20 - 03/24/20	29	6.62675 %	189,049,000.00	1,009,184.26	0.00	0.00	0.00	0.00	1,009,184.26	0.00	189,049,000.00

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

## 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
2J-2	02/25/20 - 03/24/20	29	5.82675 %	189,049,000.00	887,352.68	0.00	0.00	0.00	0.00	887,352.68	0.00	189,049,000.00
2J-3	02/25/20 - 03/24/20	29	5.02675 %	189,049,000.00	765,521.10	0.00	0.00	0.00	0.00	765,521.10	0.00	189,049,000.00
2J-4	02/25/20 - 03/24/20	29	4.22675 %	189,049,000.00	643,689.53	0.00	0.00	0.00	0.00	643,689.53	0.00	189,049,000.00
2K-1	02/25/20 - 03/24/20	29	4.37675 %	378,098,000.00	1,333,065.90	0.00	0.00	0.00	0.00	1,333,065.90	0.00	378,098,000.00
2K-2	02/25/20 - 03/24/20	29	4.17675 %	378,098,000.00	1,272,150.11	0.00	0.00	0.00	0.00	1,272,150.11	0.00	378,098,000.00
2K-3	02/25/20 - 03/24/20	29	3.97675 %	378,098,000.00	1,211,234.32	0.00	0.00	0.00	0.00	1,211,234.32	0.00	378,098,000.00
2K-4	02/25/20 - 03/24/20	29	3.77675 %	378,098,000.00	1,150,318.53	0.00	0.00	0.00	0.00	1,150,318.53	0.00	378,098,000.00
R	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Totals</b>					44,153,127.39	0.00	0.00	0.00	0.00	44,153,127.39	0.00	

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

## 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
2A-H	27,855,089,965.00	0.00000 %	992.22317688	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	983.73320524
2M-1	276,657,000.00	2.37675 %	993.52318159	1.90220363	0.00000000	0.00000000	0.00000000	0.00000000	1.90220363	0.00000000	987.25693483
2M-1H	14,561,923.00	0.00000 %	993.52318166	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.25693509
2M-2	567,147,000.00	3.62675 %	1,000.00000000	2.92154861	0.00000000	0.00000000	0.00000000	0.00000000	2.92154861	0.00000000	1,000.00000000
2M-2H	29,851,791.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2A	189,049,000.00	3.62675 %	1,000.00000000	2.92154859	0.00000000	0.00000000	0.00000000	0.00000000	2.92154859	0.00000000	1,000.00000000
2M-AH	9,950,597.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2B	189,049,000.00	3.62675 %	1,000.00000000	2.92154859	0.00000000	0.00000000	0.00000000	0.00000000	2.92154859	0.00000000	1,000.00000000
2M-BH	9,950,597.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2C	189,049,000.00	3.62675 %	1,000.00000000	2.92154859	0.00000000	0.00000000	0.00000000	0.00000000	2.92154859	0.00000000	1,000.00000000
2M-CH	9,950,597.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2M-2Y	567,147,000.00	3.62675 %	1,000.00000000	2.92154861	0.00000000	0.00000000	0.00000000	0.00000000	2.92154861	0.00000000	1,000.00000000
2M-2X	0.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-2H	72,804,731.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-1	290,490,000.00	4.62675 %	1,000.00000000	3.72710417	0.00000000	0.00000000	0.00000000	0.00000000	3.72710417	0.00000000	1,000.00000000
2B-1H	15,289,869.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2B-1Y	290,490,000.00	4.62675 %	1,000.00000000	3.72710417	0.00000000	0.00000000	0.00000000	0.00000000	3.72710417	0.00000000	1,000.00000000
X-IO	0.00	0.40130 %	990.02990631	0.32004808	0.00000000	0.00000000	0.00000000	0.00000000	0.32004808	0.00000000	979.83181434
2B-1X	0.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
2A-11	0.00	1.50000 %	1,000.00000000	1.20833334	0.00000000	0.00000000	0.00000000	0.00000000	1.20833334	0.00000000	1,000.00000000
2A-12	0.00	1.10000 %	1,000.00000000	0.88611111	0.00000000	0.00000000	0.00000000	0.00000000	0.88611111	0.00000000	1,000.00000000
2A-13	0.00	0.70000 %	1,000.00000000	0.56388889	0.00000000	0.00000000	0.00000000	0.00000000	0.56388889	0.00000000	1,000.00000000
2A-14	0.00	0.30000 %	1,000.00000000	0.24166666	0.00000000	0.00000000	0.00000000	0.00000000	0.24166666	0.00000000	1,000.00000000
2B-11	0.00	1.50000 %	1,000.00000000	1.20833334	0.00000000	0.00000000	0.00000000	0.00000000	1.20833334	0.00000000	1,000.00000000
2B-12	0.00	1.10000 %	1,000.00000000	0.88611111	0.00000000	0.00000000	0.00000000	0.00000000	0.88611111	0.00000000	1,000.00000000
2B-13	0.00	0.70000 %	1,000.00000000	0.56388889	0.00000000	0.00000000	0.00000000	0.00000000	0.56388889	0.00000000	1,000.00000000
2B-14	0.00	0.30000 %	1,000.00000000	0.24166666	0.00000000	0.00000000	0.00000000	0.00000000	0.24166666	0.00000000	1,000.00000000
2C-11	0.00	1.50000 %	1,000.00000000	1.20833334	0.00000000	0.00000000	0.00000000	0.00000000	1.20833334	0.00000000	1,000.00000000
2C-12	0.00	1.10000 %	1,000.00000000	0.88611111	0.00000000	0.00000000	0.00000000	0.00000000	0.88611111	0.00000000	1,000.00000000
2C-13	0.00	0.70000 %	1,000.00000000	0.56388889	0.00000000	0.00000000	0.00000000	0.00000000	0.56388889	0.00000000	1,000.00000000
2C-14	0.00	0.30000 %	1,000.00000000	0.24166666	0.00000000	0.00000000	0.00000000	0.00000000	0.24166666	0.00000000	1,000.00000000

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

## 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
2E-A1	189,049,000.00	2.12675 %	1,000.00000000	1.71321530	0.00000000	0.00000000	0.00000000	0.00000000	1.71321530	0.00000000	1,000.00000000
2E-A2	189,049,000.00	2.52675 %	1,000.00000000	2.03543748	0.00000000	0.00000000	0.00000000	0.00000000	2.03543748	0.00000000	1,000.00000000
2E-A3	189,049,000.00	2.92675 %	1,000.00000000	2.35765971	0.00000000	0.00000000	0.00000000	0.00000000	2.35765971	0.00000000	1,000.00000000
2E-A4	189,049,000.00	3.32675 %	1,000.00000000	2.67988194	0.00000000	0.00000000	0.00000000	0.00000000	2.67988194	0.00000000	1,000.00000000
2E-B1	189,049,000.00	2.12675 %	1,000.00000000	1.71321530	0.00000000	0.00000000	0.00000000	0.00000000	1.71321530	0.00000000	1,000.00000000
2E-B2	189,049,000.00	2.52675 %	1,000.00000000	2.03543748	0.00000000	0.00000000	0.00000000	0.00000000	2.03543748	0.00000000	1,000.00000000
2E-B3	189,049,000.00	2.92675 %	1,000.00000000	2.35765971	0.00000000	0.00000000	0.00000000	0.00000000	2.35765971	0.00000000	1,000.00000000
2E-B4	189,049,000.00	3.32675 %	1,000.00000000	2.67988194	0.00000000	0.00000000	0.00000000	0.00000000	2.67988194	0.00000000	1,000.00000000
2E-C1	189,049,000.00	2.12675 %	1,000.00000000	1.71321530	0.00000000	0.00000000	0.00000000	0.00000000	1.71321530	0.00000000	1,000.00000000
2E-C2	189,049,000.00	2.52675 %	1,000.00000000	2.03543748	0.00000000	0.00000000	0.00000000	0.00000000	2.03543748	0.00000000	1,000.00000000
2E-C3	189,049,000.00	2.92675 %	1,000.00000000	2.35765971	0.00000000	0.00000000	0.00000000	0.00000000	2.35765971	0.00000000	1,000.00000000
2E-C4	189,049,000.00	3.32675 %	1,000.00000000	2.67988194	0.00000000	0.00000000	0.00000000	0.00000000	2.67988194	0.00000000	1,000.00000000
2E-D1	378,098,000.00	2.12675 %	1,000.00000000	1.71321528	0.00000000	0.00000000	0.00000000	0.00000000	1.71321528	0.00000000	1,000.00000000
2E-D2	378,098,000.00	2.52675 %	1,000.00000000	2.03543751	0.00000000	0.00000000	0.00000000	0.00000000	2.03543751	0.00000000	1,000.00000000
2E-D3	378,098,000.00	2.92675 %	1,000.00000000	2.35765973	0.00000000	0.00000000	0.00000000	0.00000000	2.35765973	0.00000000	1,000.00000000
2E-D4	378,098,000.00	3.32675 %	1,000.00000000	2.67988194	0.00000000	0.00000000	0.00000000	0.00000000	2.67988194	0.00000000	1,000.00000000
2E-D5	378,098,000.00	3.62675 %	1,000.00000000	2.92154862	0.00000000	0.00000000	0.00000000	0.00000000	2.92154862	0.00000000	1,000.00000000
2E-F1	378,098,000.00	2.12675 %	1,000.00000000	1.71321528	0.00000000	0.00000000	0.00000000	0.00000000	1.71321528	0.00000000	1,000.00000000
2E-F2	378,098,000.00	2.52675 %	1,000.00000000	2.03543751	0.00000000	0.00000000	0.00000000	0.00000000	2.03543751	0.00000000	1,000.00000000
2E-F3	378,098,000.00	2.92675 %	1,000.00000000	2.35765973	0.00000000	0.00000000	0.00000000	0.00000000	2.35765973	0.00000000	1,000.00000000
2E-F4	378,098,000.00	3.32675 %	1,000.00000000	2.67988194	0.00000000	0.00000000	0.00000000	0.00000000	2.67988194	0.00000000	1,000.00000000
2E-F5	378,098,000.00	3.62675 %	1,000.00000000	2.92154862	0.00000000	0.00000000	0.00000000	0.00000000	2.92154862	0.00000000	1,000.00000000
2X-1	0.00	1.50000 %	1,000.00000000	1.20833334	0.00000000	0.00000000	0.00000000	0.00000000	1.20833334	0.00000000	1,000.00000000
2X-2	0.00	1.10000 %	1,000.00000000	0.88611111	0.00000000	0.00000000	0.00000000	0.00000000	0.88611111	0.00000000	1,000.00000000
2X-3	0.00	0.70000 %	1,000.00000000	0.56388889	0.00000000	0.00000000	0.00000000	0.00000000	0.56388889	0.00000000	1,000.00000000
2X-4	0.00	0.30000 %	1,000.00000000	0.24166666	0.00000000	0.00000000	0.00000000	0.00000000	0.24166666	0.00000000	1,000.00000000
2Y-1	0.00	1.50000 %	1,000.00000000	1.20833334	0.00000000	0.00000000	0.00000000	0.00000000	1.20833334	0.00000000	1,000.00000000
2Y-2	0.00	1.10000 %	1,000.00000000	0.88611111	0.00000000	0.00000000	0.00000000	0.00000000	0.88611111	0.00000000	1,000.00000000
2Y-3	0.00	0.70000 %	1,000.00000000	0.56388889	0.00000000	0.00000000	0.00000000	0.00000000	0.56388889	0.00000000	1,000.00000000
2Y-4	0.00	0.30000 %	1,000.00000000	0.24166666	0.00000000	0.00000000	0.00000000	0.00000000	0.24166666	0.00000000	1,000.00000000
2J-1	189,049,000.00	6.62675 %	1,000.00000000	5.33821528	0.00000000	0.00000000	0.00000000	0.00000000	5.33821528	0.00000000	1,000.00000000

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

## 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
2J-2	189,049,000.00	5.82675 %	1,000.00000000	4.69377082	0.00000000	0.00000000	0.00000000	0.00000000	4.69377082	0.00000000	1,000.00000000
2J-3	189,049,000.00	5.02675 %	1,000.00000000	4.04932637	0.00000000	0.00000000	0.00000000	0.00000000	4.04932637	0.00000000	1,000.00000000
2J-4	189,049,000.00	4.22675 %	1,000.00000000	3.40488196	0.00000000	0.00000000	0.00000000	0.00000000	3.40488196	0.00000000	1,000.00000000
2K-1	378,098,000.00	4.37675 %	1,000.00000000	3.52571529	0.00000000	0.00000000	0.00000000	0.00000000	3.52571529	0.00000000	1,000.00000000
2K-2	378,098,000.00	4.17675 %	1,000.00000000	3.36460418	0.00000000	0.00000000	0.00000000	0.00000000	3.36460418	0.00000000	1,000.00000000
2K-3	378,098,000.00	3.97675 %	1,000.00000000	3.20349306	0.00000000	0.00000000	0.00000000	0.00000000	3.20349306	0.00000000	1,000.00000000
2K-4	378,098,000.00	3.77675 %	1,000.00000000	3.04238195	0.00000000	0.00000000	0.00000000	0.00000000	3.04238195	0.00000000	1,000.00000000
R	0.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

NOTE: All classes per \$1,000 denomination.

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

## Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
<b>Deposits</b>	
Payments of Interest and Principal	5,014,076.33
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
<b>Total Deposits</b>	5,014,076.33
<b>Withdrawals</b>	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	14,583.33
Payment of Interest and Principal	4,999,493.00
<b>Total Withdrawals (Pool Distribution Amount)</b>	5,014,076.33
<b>Ending Balance</b>	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
Indenture Trustee Fee	14,583.33
Supported Prepayment/Curtailment Interest Shortfall	0.00
<b>Total Administration Fees</b>	14,583.33

\*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

Reserve and Guaranty Funds				
Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
Cash Collateral Account	1,132,502,142.85	2,576,385.98	842,784.95	1,130,768,541.82



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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

## Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	238,313,773.39
Total Principal Reduction Cumulative	456,824,053.12
Scheduled Principal Current	41,697,883.54
Scheduled Principal Cumulative	85,058,161.30
Unscheduled Principal Current	196,615,889.85
Unscheduled Principal Cumulative	371,765,891.82
Senior Reduction Amount	236,488,923.76
Subordinate Reduction Amount	1,824,849.63
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	0.00
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Cash Collateral Reinvestment Interest	842,784.95
IO Q-Remic Interest Amount	12,325,849.15
LIBOR Interest Contribution Amount	641,288.33
Transfer Amount	1,781,818.69
Interest Funds Due from Fannie Mae	2,423,107.02
Informational Reporting	
At Issuance Loan Count	110537
Period Beginning Loan Count	110100
Period Reference Pool Removal Loan Count	529
Period Ending Loan Count	109571
UPB at Origination	29,424,705,000.00
UPB at Issuance	29,121,892,279.53
UPB Actual Current	28,665,068,226.41
Period PIF Loan Count Current	529
PIF Loan Count Cumulative	966
Period PIF Loan UPB Current	177,783,507.73
PIF Loan UPB Cumulative	331,757,682.84
Period Partial Prepayment Amount	19,194,952.88
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	0
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	0.00
Credit Event Amount Current	0.00

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
11-Mar-2020 11:16:16 AM

## Additional Reporting - Deal Level

Informational Reporting	
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
Structural Reporting	
Overcollateralization	0.00
Libor Rate	1.626750%
Minimum Credit Enhancement Test Pass?	NO
Senior Percentage	95.623640%
Subordinate Percentage	4.376360%

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

## Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
2A-H	0.00	0.00	4.350000 %	4.380000 %	4.410000 %
2M-1	0.00	0.00	3.350000 %	3.380000 %	3.400000 %
2M-1H	0.00	0.00	3.350000 %	3.380000 %	3.400000 %
2M-2A	0.00	0.00	2.670000 %	2.690000 %	2.710000 %
2M-2B	0.00	0.00	1.980000 %	2.000000 %	2.010000 %
2M-2C	0.00	0.00	1.300000 %	1.310000 %	1.320000 %
2B-1	0.00	0.00	0.250000 %	0.250000 %	0.250000 %
2B-1H	0.00	0.00	0.250000 %	0.250000 %	0.250000 %
2B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
11-Mar-2020 11:16:16 AM

## Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

## Delinquency Status By Group

DELINQUENCY 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	245	63,721,737.27	0.223599 %	0.222298 %
60 Days	41	7,993,575.81	0.037419 %	0.027886 %
90 Days	1	349,349.69	0.000913 %	0.001219 %
120 Days	1	137,750.00	0.000913 %	0.000481 %
150 Days	0	0.00	0.000000 %	0.000000 %
180+ Days	0	0.00	0.000000 %	0.000000 %
<b>Totals</b>	<b>288</b>	<b>72,202,412.77</b>	<b>0.262843 %</b>	<b>0.251883 %</b>

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
11-Mar-2020 11:16:16 AM

## Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
<b>No Modification Loss for this Period</b>				

## Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
<b>No Modification Loss for this Period</b>				

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  
 Mortgage Trust  
 Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
11-Mar-2020 11:16:16 AM

## Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
<b>No Realized Loss for this Period</b>			

## Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
<b>No Realized Loss for this Period</b>			



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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

## 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
Group 1	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
Group 2	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %
<b>Total</b>	<b>0</b>	<b>0.00</b>	<b>0.00</b>	<b>0.000 %</b>	<b>0</b>	<b>0.00</b>	<b>0.00</b>	<b>0.000 %</b>	<b>0</b>	<b>0.00</b>	<b>0.00</b>	<b>0.000 %</b>

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

Group	Loan Number	Securitized Principal 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)
<b>No Losses this Period</b>										

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
11-Mar-2020 11:16:16 AM

## Realized Loss Report - Collateral

**Summary - No Realized Loss - Collateral Information to report this period.**

**Group 1 - No Realized Loss - Collateral Information to report this period.**

**Group 2 - No Realized Loss - Collateral Information to report this period.**

**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 Mortgage Trust Series 2020-R02

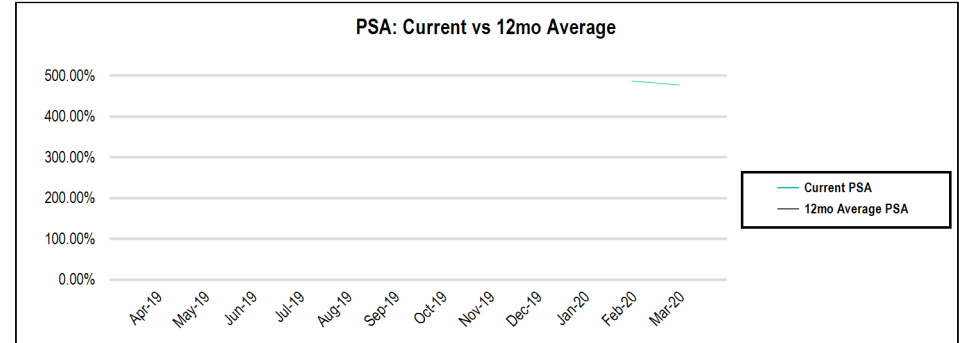
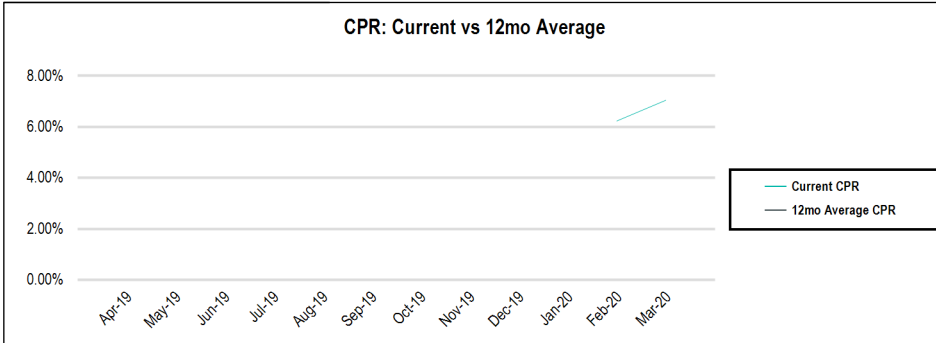


Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:16 AM

## Prepayment Rates

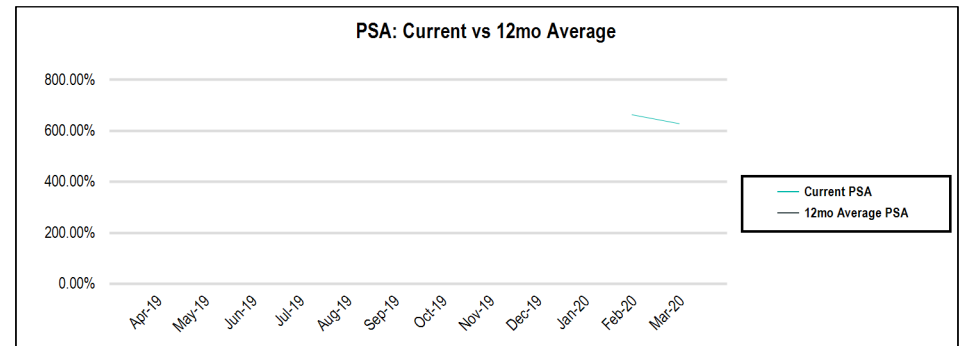
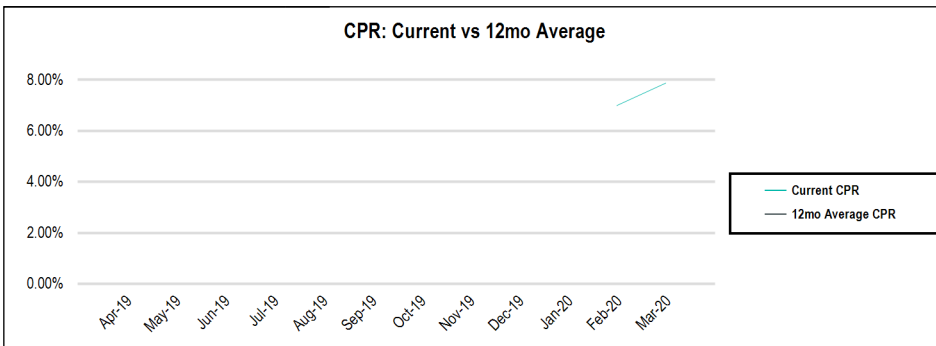
### Summary

SMM		CPR		PSA	
Current Month	0.607 %	Current Month	7.043 %	Current Month	477.719 %
3 Month Average	0.000 %	3 Month Average	0.000 %	3 Month Average	0.000 %
12 Month Average	0.000 %	12 Month Average	0.000 %	12 Month Average	0.000 %



### Group 1

SMM		CPR		PSA	
Current Month	0.681 %	Current Month	7.875 %	Current Month	628.165 %
3 Month Average	0.000 %	3 Month Average	0.000 %	3 Month Average	0.000 %
12 Month Average	0.000 %	12 Month Average	0.000 %	12 Month Average	0.000 %



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 Mortgage Trust Series 2020-R02

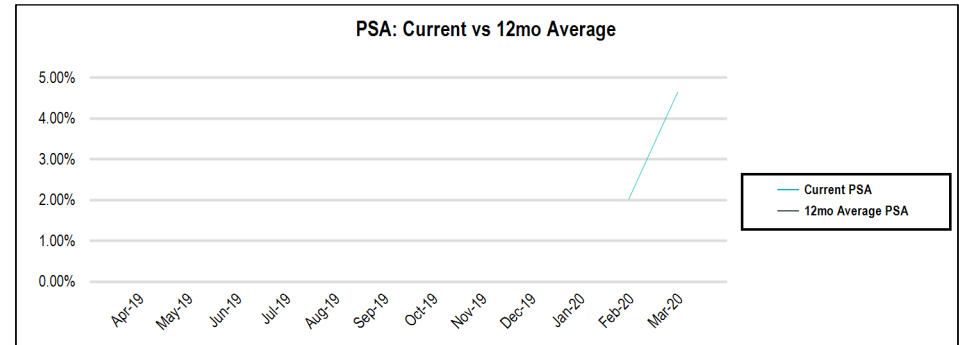
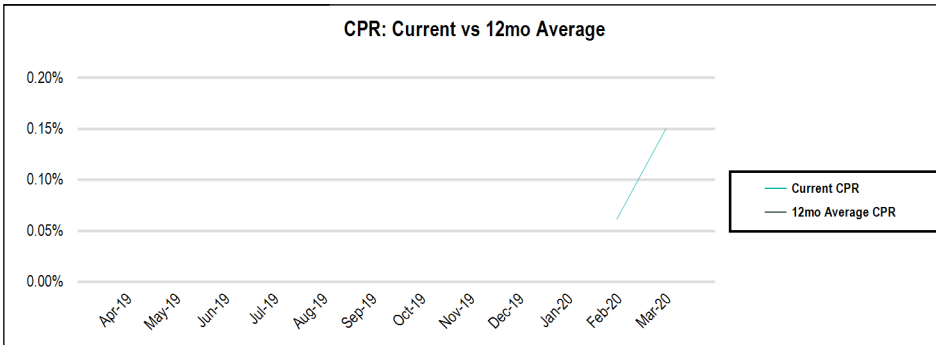


Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:17 AM

## Prepayment Rates

### Group 2

SMM		CPR		PSA	
Current Month	0.013 %	Current Month	0.150 %	Current Month	4.655 %
3 Month Average	0.000 %	3 Month Average	0.000 %	3 Month Average	0.000 %
12 Month Average	0.000 %	12 Month Average	0.000 %	12 Month Average	0.000 %



### 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

# Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
 11-Mar-2020 11:16:17 AM

## Substitutions

Loans Repurchased				Loans Substituted				
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
<b>No Substitutions this Period</b>								

## Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
<b>No Repurchases Due to Breaches this Period</b>				

## Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
<b>No Cumulative Repurchases</b>	

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
11-Mar-2020 11:16:17 AM

## Current Repurchases Due To Other

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
<b>No Repurchases Due to Other this Period</b>				

## Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
<b>No Cumulative Repurchases</b>	

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 Mortgage Trust Series 2020-R02



Distribution Date: 25-Mar-2020  
11-Mar-2020 11:16:17 AM

## Supplemental Reporting

### Business Day

A day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Indenture Trustee, the Exchange Administrator, the Custodian, DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York, Wilmington Delaware or Boston, Massachusetts are authorized or obligated by law or executive order to be closed.

### Closing Date

February 12, 2020.

### Note Accrual Period

With respect to each Payment Date, 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.

### Record Date

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.