

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: 27-Apr-2020
09-Apr-2020 3:14:15 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
2A-H		04/24/2020	0.00000 %	27,401,976,933.60	0.00	367,399,293.35	0.00	27,034,577,640.26	367,399,293.35	0.00
2M-1	20754WAA3	04/24/2020	1.69663 %	273,131,541.82	424,786.24	1,685,696.80	0.00	271,445,845.02	2,110,483.04	0.00
2M-1H		04/24/2020	0.00000 %	14,376,359.47	0.00	88,727.15	0.00	14,287,632.32	88,727.15	0.00
2M-2	20754WAB1	04/24/2020	2.94663 %	567,147,000.00	1,531,908.00	0.00	0.00	567,147,000.00	1,531,908.00	0.00
2M-2H		04/24/2020	0.00000 %	29,851,791.00	0.00	0.00	0.00	29,851,791.00	0.00	0.00
2M-2A	20754WAD7	04/24/2020	2.94663 %	189,049,000.00	510,636.00	0.00	0.00	189,049,000.00	510,636.00	0.00
2M-AH		04/24/2020	0.00000 %	9,950,597.00	0.00	0.00	0.00	9,950,597.00	0.00	0.00
2M-2B	20754WAE5	04/24/2020	2.94663 %	189,049,000.00	510,636.00	0.00	0.00	189,049,000.00	510,636.00	0.00
2M-BH		04/24/2020	0.00000 %	9,950,597.00	0.00	0.00	0.00	9,950,597.00	0.00	0.00
2M-2C	20754WAF2	04/24/2020	2.94663 %	189,049,000.00	510,636.00	0.00	0.00	189,049,000.00	510,636.00	0.00
2M-CH		04/24/2020	0.00000 %	9,950,597.00	0.00	0.00	0.00	9,950,597.00	0.00	0.00
2M-2X	20754WCK9	04/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2Y	20754WCJ2	04/24/2020	2.94663 %	567,147,000.00	1,531,908.00	0.00	0.00	567,147,000.00	1,531,908.00	0.00
2B-1	20754WAC9	04/24/2020	3.94663 %	290,490,000.00	1,050,918.50	0.00	0.00	290,490,000.00	1,050,918.50	0.00
2B-1H		04/24/2020	0.00000 %	15,289,869.00	0.00	0.00	0.00	15,289,869.00	0.00	0.00
2B-2H		04/24/2020	0.00000 %	72,804,731.00	0.00	0.00	0.00	72,804,731.00	0.00	0.00
2B-1X	20754WCM5	04/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-1Y	20754WCL7	04/24/2020	3.94663 %	290,490,000.00	1,050,918.50	0.00	0.00	290,490,000.00	1,050,918.50	0.00
X-IO		04/24/2020	0.40079 %	0.00	11,859,593.82	0.00	0.00	0.00	11,859,593.82	0.00
2A-11	20754WAG0	04/24/2020	1.50000 %	0.00	259,942.38	0.00	0.00	0.00	259,942.38	0.00
2A-12	20754WAH8	04/24/2020	1.10000 %	0.00	190,624.41	0.00	0.00	0.00	190,624.41	0.00
2A-13	20754WAJ4	04/24/2020	0.70000 %	0.00	121,306.44	0.00	0.00	0.00	121,306.44	0.00
2A-14	20754WAK1	04/24/2020	0.30000 %	0.00	51,988.47	0.00	0.00	0.00	51,988.47	0.00
2B-11	20754WAQ8	04/24/2020	1.50000 %	0.00	259,942.38	0.00	0.00	0.00	259,942.38	0.00
2B-12	20754WAR6	04/24/2020	1.10000 %	0.00	190,624.41	0.00	0.00	0.00	190,624.41	0.00
2B-13	20754WAS4	04/24/2020	0.70000 %	0.00	121,306.44	0.00	0.00	0.00	121,306.44	0.00
2B-14	20754WAT2	04/24/2020	0.30000 %	0.00	51,988.47	0.00	0.00	0.00	51,988.47	0.00
2C-11	20754WAY1	04/24/2020	1.50000 %	0.00	259,942.38	0.00	0.00	0.00	259,942.38	0.00
2C-12	20754WAZ8	04/24/2020	1.10000 %	0.00	190,624.41	0.00	0.00	0.00	190,624.41	0.00
2C-13	20754WBA2	04/24/2020	0.70000 %	0.00	121,306.44	0.00	0.00	0.00	121,306.44	0.00
2C-14	20754WBB0	04/24/2020	0.30000 %	0.00	51,988.47	0.00	0.00	0.00	51,988.47	0.00

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
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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	04/24/2020	1.44663 %	189,049,000.00	250,693.63	0.00	0.00	189,049,000.00	250,693.63	0.00
2E-A2	20754WAM7	04/24/2020	1.84663 %	189,049,000.00	320,011.59	0.00	0.00	189,049,000.00	320,011.59	0.00
2E-A3	20754WAN5	04/24/2020	2.24663 %	189,049,000.00	389,329.56	0.00	0.00	189,049,000.00	389,329.56	0.00
2E-A4	20754WAP0	04/24/2020	2.64663 %	189,049,000.00	458,647.53	0.00	0.00	189,049,000.00	458,647.53	0.00
2E-B1	20754WAU9	04/24/2020	1.44663 %	189,049,000.00	250,693.63	0.00	0.00	189,049,000.00	250,693.63	0.00
2E-B2	20754WAV7	04/24/2020	1.84663 %	189,049,000.00	320,011.59	0.00	0.00	189,049,000.00	320,011.59	0.00
2E-B3	20754WAW5	04/24/2020	2.24663 %	189,049,000.00	389,329.56	0.00	0.00	189,049,000.00	389,329.56	0.00
2E-B4	20754WAX3	04/24/2020	2.64663 %	189,049,000.00	458,647.53	0.00	0.00	189,049,000.00	458,647.53	0.00
2E-C1	20754WBC8	04/24/2020	1.44663 %	189,049,000.00	250,693.63	0.00	0.00	189,049,000.00	250,693.63	0.00
2E-C2	20754WBD6	04/24/2020	1.84663 %	189,049,000.00	320,011.59	0.00	0.00	189,049,000.00	320,011.59	0.00
2E-C3	20754WBE4	04/24/2020	2.24663 %	189,049,000.00	389,329.56	0.00	0.00	189,049,000.00	389,329.56	0.00
2E-C4	20754WBF1	04/24/2020	2.64663 %	189,049,000.00	458,647.53	0.00	0.00	189,049,000.00	458,647.53	0.00
2E-D1	20754WBG9	04/24/2020	1.44663 %	378,098,000.00	501,387.25	0.00	0.00	378,098,000.00	501,387.25	0.00
2E-D2	20754WBH7	04/24/2020	1.84663 %	378,098,000.00	640,023.18	0.00	0.00	378,098,000.00	640,023.18	0.00
2E-D3	20754WBJ3	04/24/2020	2.24663 %	378,098,000.00	778,659.12	0.00	0.00	378,098,000.00	778,659.12	0.00
2E-D4	20754WBK0	04/24/2020	2.64663 %	378,098,000.00	917,295.05	0.00	0.00	378,098,000.00	917,295.05	0.00
2E-D5	20754WBL8	04/24/2020	2.94663 %	378,098,000.00	1,021,272.00	0.00	0.00	378,098,000.00	1,021,272.00	0.00
2E-F1	20754WBM6	04/24/2020	1.44663 %	378,098,000.00	501,387.25	0.00	0.00	378,098,000.00	501,387.25	0.00
2E-F2	20754WBN4	04/24/2020	1.84663 %	378,098,000.00	640,023.18	0.00	0.00	378,098,000.00	640,023.18	0.00
2E-F3	20754WBP9	04/24/2020	2.24663 %	378,098,000.00	778,659.12	0.00	0.00	378,098,000.00	778,659.12	0.00
2E-F4	20754WBQ7	04/24/2020	2.64663 %	378,098,000.00	917,295.05	0.00	0.00	378,098,000.00	917,295.05	0.00
2E-F5	20754WBR5	04/24/2020	2.94663 %	378,098,000.00	1,021,272.00	0.00	0.00	378,098,000.00	1,021,272.00	0.00
2X-1	20754WCA1	04/24/2020	1.50000 %	0.00	519,884.75	0.00	0.00	0.00	519,884.75	0.00
2X-2	20754WCB9	04/24/2020	1.10000 %	0.00	381,248.82	0.00	0.00	0.00	381,248.82	0.00
2X-3	20754WCC7	04/24/2020	0.70000 %	0.00	242,612.88	0.00	0.00	0.00	242,612.88	0.00
2X-4	20754WCD5	04/24/2020	0.30000 %	0.00	103,976.95	0.00	0.00	0.00	103,976.95	0.00
2Y-1	20754WCE3	04/24/2020	1.50000 %	0.00	519,884.75	0.00	0.00	0.00	519,884.75	0.00
2Y-2	20754WCF0	04/24/2020	1.10000 %	0.00	381,248.82	0.00	0.00	0.00	381,248.82	0.00
2Y-3	20754WCG8	04/24/2020	0.70000 %	0.00	242,612.88	0.00	0.00	0.00	242,612.88	0.00
2Y-4	20754WCH6	04/24/2020	0.30000 %	0.00	103,976.95	0.00	0.00	0.00	103,976.95	0.00
2J-1	20754WBS3	04/24/2020	5.94663 %	189,049,000.00	1,030,520.75	0.00	0.00	189,049,000.00	1,030,520.75	0.00

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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	04/24/2020	5.14663 %	189,049,000.00	891,884.82	0.00	0.00	189,049,000.00	891,884.82	0.00
2J-3	20754WBU8	04/24/2020	4.34663 %	189,049,000.00	753,248.88	0.00	0.00	189,049,000.00	753,248.88	0.00
2J-4	20754WBV6	04/24/2020	3.54663 %	189,049,000.00	614,612.95	0.00	0.00	189,049,000.00	614,612.95	0.00
2K-1	20754WBW4	04/24/2020	3.69663 %	378,098,000.00	1,281,214.38	0.00	0.00	378,098,000.00	1,281,214.38	0.00
2K-2	20754WBX2	04/24/2020	3.49663 %	378,098,000.00	1,211,896.41	0.00	0.00	378,098,000.00	1,211,896.41	0.00
2K-3	20754WBY0	04/24/2020	3.29663 %	378,098,000.00	1,142,578.44	0.00	0.00	378,098,000.00	1,142,578.44	0.00
2K-4	20754WBZ7	04/24/2020	3.09663 %	378,098,000.00	1,073,260.48	0.00	0.00	378,098,000.00	1,073,260.48	0.00
R	CA0040606780	04/24/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals				38,437,860,016.89	43,321,510.20	369,173,717.30	0.00	38,068,686,299.60	412,495,227.50	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.

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Distribution Date: 27-Apr-2020
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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
2A-H	27,855,089,965.00	27,401,976,933.60	38,495,019.61	328,904,273.74	0.00	0.00	367,399,293.35	27,034,577,640.26	0.97054354	367,399,293.35
2M-1	276,657,000.00	273,131,541.82	1,685,696.80	0.00	0.00	0.00	1,685,696.80	271,445,845.02	0.98116384	1,685,696.80
2M-1H	14,561,923.00	14,376,359.47	88,727.15	0.00	0.00	0.00	88,727.15	14,287,632.32	0.98116384	88,727.15
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-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	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

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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
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

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
09-Apr-2020 3:14:15 PM

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	38,437,860,016.89	40,269,443.56	328,904,273.74	0.00	0.00	369,173,717.30	38,068,686,299.60	0.97876322	369,173,717.30

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
09-Apr-2020 3:14:15 PM

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	983.73320524	1.38197434	11.80769023	0.00000000	0.00000000	13.18966458	970.54354067	0.97054354	13.18966458
2M-1	276,657,000.00	987.25693483	6.09309289	0.00000000	0.00000000	0.00000000	6.09309289	981.16384194	0.98116384	6.09309289
2M-1H	14,561,923.00	987.25693509	6.09309292	0.00000000	0.00000000	0.00000000	6.09309292	981.16384217	0.98116384	6.09309292
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

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
09-Apr-2020 3:14:15 PM

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

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
 09-Apr-2020 3:14:15 PM

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.

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
09-Apr-2020 3:14:15 PM

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 %	27,401,976,933.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	27,034,577,640.26
2M-1	03/25/20 - 04/26/20	33	1.69663 %	273,131,541.82	424,786.24	0.00	0.00	0.00	0.00	424,786.24	0.00	271,445,845.02
2M-1H	N/A	N/A	0.00000 %	14,376,359.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,287,632.32
2M-2	03/25/20 - 04/26/20	33	2.94663 %	567,147,000.00	1,531,908.00	0.00	0.00	0.00	0.00	1,531,908.00	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	03/25/20 - 04/26/20	33	2.94663 %	189,049,000.00	510,636.00	0.00	0.00	0.00	0.00	510,636.00	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	03/25/20 - 04/26/20	33	2.94663 %	189,049,000.00	510,636.00	0.00	0.00	0.00	0.00	510,636.00	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	03/25/20 - 04/26/20	33	2.94663 %	189,049,000.00	510,636.00	0.00	0.00	0.00	0.00	510,636.00	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	03/25/20 - 04/26/20	33	2.94663 %	567,147,000.00	1,531,908.00	0.00	0.00	0.00	0.00	1,531,908.00	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	03/25/20 - 04/26/20	33	3.94663 %	290,490,000.00	1,050,918.50	0.00	0.00	0.00	0.00	1,050,918.50	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	03/25/20 - 04/26/20	33	3.94663 %	290,490,000.00	1,050,918.50	0.00	0.00	0.00	0.00	1,050,918.50	0.00	290,490,000.00
X-IO	03/25/20 - 04/26/20	33	0.40079 %	32,280,700,904.53	11,859,593.82	0.00	0.00	0.00	0.00	11,859,593.82	0.00	31,810,449,107.23
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	03/25/20 - 04/26/20	33	1.50000 %	189,049,000.00	259,942.38	0.00	0.00	0.00	0.00	259,942.38	0.00	189,049,000.00
2A-12	03/25/20 - 04/26/20	33	1.10000 %	189,049,000.00	190,624.41	0.00	0.00	0.00	0.00	190,624.41	0.00	189,049,000.00
2A-13	03/25/20 - 04/26/20	33	0.70000 %	189,049,000.00	121,306.44	0.00	0.00	0.00	0.00	121,306.44	0.00	189,049,000.00
2A-14	03/25/20 - 04/26/20	33	0.30000 %	189,049,000.00	51,988.47	0.00	0.00	0.00	0.00	51,988.47	0.00	189,049,000.00
2B-11	03/25/20 - 04/26/20	33	1.50000 %	189,049,000.00	259,942.38	0.00	0.00	0.00	0.00	259,942.38	0.00	189,049,000.00
2B-12	03/25/20 - 04/26/20	33	1.10000 %	189,049,000.00	190,624.41	0.00	0.00	0.00	0.00	190,624.41	0.00	189,049,000.00
2B-13	03/25/20 - 04/26/20	33	0.70000 %	189,049,000.00	121,306.44	0.00	0.00	0.00	0.00	121,306.44	0.00	189,049,000.00
2B-14	03/25/20 - 04/26/20	33	0.30000 %	189,049,000.00	51,988.47	0.00	0.00	0.00	0.00	51,988.47	0.00	189,049,000.00
2C-11	03/25/20 - 04/26/20	33	1.50000 %	189,049,000.00	259,942.38	0.00	0.00	0.00	0.00	259,942.38	0.00	189,049,000.00
2C-12	03/25/20 - 04/26/20	33	1.10000 %	189,049,000.00	190,624.41	0.00	0.00	0.00	0.00	190,624.41	0.00	189,049,000.00
2C-13	03/25/20 - 04/26/20	33	0.70000 %	189,049,000.00	121,306.44	0.00	0.00	0.00	0.00	121,306.44	0.00	189,049,000.00
2C-14	03/25/20 - 04/26/20	33	0.30000 %	189,049,000.00	51,988.47	0.00	0.00	0.00	0.00	51,988.47	0.00	189,049,000.00

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
09-Apr-2020 3:14:16 PM

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	03/25/20 - 04/26/20	33	1.44663 %	189,049,000.00	250,693.63	0.00	0.00	0.00	0.00	250,693.63	0.00	189,049,000.00
2E-A2	03/25/20 - 04/26/20	33	1.84663 %	189,049,000.00	320,011.59	0.00	0.00	0.00	0.00	320,011.59	0.00	189,049,000.00
2E-A3	03/25/20 - 04/26/20	33	2.24663 %	189,049,000.00	389,329.56	0.00	0.00	0.00	0.00	389,329.56	0.00	189,049,000.00
2E-A4	03/25/20 - 04/26/20	33	2.64663 %	189,049,000.00	458,647.53	0.00	0.00	0.00	0.00	458,647.53	0.00	189,049,000.00
2E-B1	03/25/20 - 04/26/20	33	1.44663 %	189,049,000.00	250,693.63	0.00	0.00	0.00	0.00	250,693.63	0.00	189,049,000.00
2E-B2	03/25/20 - 04/26/20	33	1.84663 %	189,049,000.00	320,011.59	0.00	0.00	0.00	0.00	320,011.59	0.00	189,049,000.00
2E-B3	03/25/20 - 04/26/20	33	2.24663 %	189,049,000.00	389,329.56	0.00	0.00	0.00	0.00	389,329.56	0.00	189,049,000.00
2E-B4	03/25/20 - 04/26/20	33	2.64663 %	189,049,000.00	458,647.53	0.00	0.00	0.00	0.00	458,647.53	0.00	189,049,000.00
2E-C1	03/25/20 - 04/26/20	33	1.44663 %	189,049,000.00	250,693.63	0.00	0.00	0.00	0.00	250,693.63	0.00	189,049,000.00
2E-C2	03/25/20 - 04/26/20	33	1.84663 %	189,049,000.00	320,011.59	0.00	0.00	0.00	0.00	320,011.59	0.00	189,049,000.00
2E-C3	03/25/20 - 04/26/20	33	2.24663 %	189,049,000.00	389,329.56	0.00	0.00	0.00	0.00	389,329.56	0.00	189,049,000.00
2E-C4	03/25/20 - 04/26/20	33	2.64663 %	189,049,000.00	458,647.53	0.00	0.00	0.00	0.00	458,647.53	0.00	189,049,000.00
2E-D1	03/25/20 - 04/26/20	33	1.44663 %	378,098,000.00	501,387.25	0.00	0.00	0.00	0.00	501,387.25	0.00	378,098,000.00
2E-D2	03/25/20 - 04/26/20	33	1.84663 %	378,098,000.00	640,023.18	0.00	0.00	0.00	0.00	640,023.18	0.00	378,098,000.00
2E-D3	03/25/20 - 04/26/20	33	2.24663 %	378,098,000.00	778,659.12	0.00	0.00	0.00	0.00	778,659.12	0.00	378,098,000.00
2E-D4	03/25/20 - 04/26/20	33	2.64663 %	378,098,000.00	917,295.05	0.00	0.00	0.00	0.00	917,295.05	0.00	378,098,000.00
2E-D5	03/25/20 - 04/26/20	33	2.94663 %	378,098,000.00	1,021,272.00	0.00	0.00	0.00	0.00	1,021,272.00	0.00	378,098,000.00
2E-F1	03/25/20 - 04/26/20	33	1.44663 %	378,098,000.00	501,387.25	0.00	0.00	0.00	0.00	501,387.25	0.00	378,098,000.00
2E-F2	03/25/20 - 04/26/20	33	1.84663 %	378,098,000.00	640,023.18	0.00	0.00	0.00	0.00	640,023.18	0.00	378,098,000.00
2E-F3	03/25/20 - 04/26/20	33	2.24663 %	378,098,000.00	778,659.12	0.00	0.00	0.00	0.00	778,659.12	0.00	378,098,000.00
2E-F4	03/25/20 - 04/26/20	33	2.64663 %	378,098,000.00	917,295.05	0.00	0.00	0.00	0.00	917,295.05	0.00	378,098,000.00
2E-F5	03/25/20 - 04/26/20	33	2.94663 %	378,098,000.00	1,021,272.00	0.00	0.00	0.00	0.00	1,021,272.00	0.00	378,098,000.00
2X-1	03/25/20 - 04/26/20	33	1.50000 %	378,098,000.00	519,884.75	0.00	0.00	0.00	0.00	519,884.75	0.00	378,098,000.00
2X-2	03/25/20 - 04/26/20	33	1.10000 %	378,098,000.00	381,248.82	0.00	0.00	0.00	0.00	381,248.82	0.00	378,098,000.00
2X-3	03/25/20 - 04/26/20	33	0.70000 %	378,098,000.00	242,612.88	0.00	0.00	0.00	0.00	242,612.88	0.00	378,098,000.00
2X-4	03/25/20 - 04/26/20	33	0.30000 %	378,098,000.00	103,976.95	0.00	0.00	0.00	0.00	103,976.95	0.00	378,098,000.00
2Y-1	03/25/20 - 04/26/20	33	1.50000 %	378,098,000.00	519,884.75	0.00	0.00	0.00	0.00	519,884.75	0.00	378,098,000.00
2Y-2	03/25/20 - 04/26/20	33	1.10000 %	378,098,000.00	381,248.82	0.00	0.00	0.00	0.00	381,248.82	0.00	378,098,000.00
2Y-3	03/25/20 - 04/26/20	33	0.70000 %	378,098,000.00	242,612.88	0.00	0.00	0.00	0.00	242,612.88	0.00	378,098,000.00
2Y-4	03/25/20 - 04/26/20	33	0.30000 %	378,098,000.00	103,976.95	0.00	0.00	0.00	0.00	103,976.95	0.00	378,098,000.00
2J-1	03/25/20 - 04/26/20	33	5.94663 %	189,049,000.00	1,030,520.75	0.00	0.00	0.00	0.00	1,030,520.75	0.00	189,049,000.00

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
09-Apr-2020 3:14:16 PM

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	03/25/20 - 04/26/20	33	5.14663 %	189,049,000.00	891,884.82	0.00	0.00	0.00	0.00	891,884.82	0.00	189,049,000.00
2J-3	03/25/20 - 04/26/20	33	4.34663 %	189,049,000.00	753,248.88	0.00	0.00	0.00	0.00	753,248.88	0.00	189,049,000.00
2J-4	03/25/20 - 04/26/20	33	3.54663 %	189,049,000.00	614,612.95	0.00	0.00	0.00	0.00	614,612.95	0.00	189,049,000.00
2K-1	03/25/20 - 04/26/20	33	3.69663 %	378,098,000.00	1,281,214.38	0.00	0.00	0.00	0.00	1,281,214.38	0.00	378,098,000.00
2K-2	03/25/20 - 04/26/20	33	3.49663 %	378,098,000.00	1,211,896.41	0.00	0.00	0.00	0.00	1,211,896.41	0.00	378,098,000.00
2K-3	03/25/20 - 04/26/20	33	3.29663 %	378,098,000.00	1,142,578.44	0.00	0.00	0.00	0.00	1,142,578.44	0.00	378,098,000.00
2K-4	03/25/20 - 04/26/20	33	3.09663 %	378,098,000.00	1,073,260.48	0.00	0.00	0.00	0.00	1,073,260.48	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
Totals					43,321,510.20	0.00	0.00	0.00	0.00	43,321,510.20	0.00	

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

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
09-Apr-2020 3:14:16 PM

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 %	983.73320524	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.54354067
2M-1	276,657,000.00	1.69663 %	987.25693483	1.53542560	0.00000000	0.00000000	0.00000000	0.00000000	1.53542560	0.00000000	981.16384194
2M-1H	14,561,923.00	0.00000 %	987.25693509	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.16384217
2M-2	567,147,000.00	2.94663 %	1,000.00000000	2.70107750	0.00000000	0.00000000	0.00000000	0.00000000	2.70107750	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	2.94663 %	1,000.00000000	2.70107750	0.00000000	0.00000000	0.00000000	0.00000000	2.70107750	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	2.94663 %	1,000.00000000	2.70107750	0.00000000	0.00000000	0.00000000	0.00000000	2.70107750	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	2.94663 %	1,000.00000000	2.70107750	0.00000000	0.00000000	0.00000000	0.00000000	2.70107750	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	2.94663 %	1,000.00000000	2.70107750	0.00000000	0.00000000	0.00000000	0.00000000	2.70107750	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	3.94663 %	1,000.00000000	3.61774416	0.00000000	0.00000000	0.00000000	0.00000000	3.61774416	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	3.94663 %	1,000.00000000	3.61774416	0.00000000	0.00000000	0.00000000	0.00000000	3.61774416	0.00000000	1,000.00000000
X-IO	0.00	0.40079 %	979.83181434	0.35998002	0.00000000	0.00000000	0.00000000	0.00000000	0.35998002	0.00000000	965.55803283
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	1.37500003	0.00000000	0.00000000	0.00000000	0.00000000	1.37500003	0.00000000	1,000.00000000
2A-12	0.00	1.10000 %	1,000.00000000	1.00833334	0.00000000	0.00000000	0.00000000	0.00000000	1.00833334	0.00000000	1,000.00000000
2A-13	0.00	0.70000 %	1,000.00000000	0.64166666	0.00000000	0.00000000	0.00000000	0.00000000	0.64166666	0.00000000	1,000.00000000
2A-14	0.00	0.30000 %	1,000.00000000	0.27499997	0.00000000	0.00000000	0.00000000	0.00000000	0.27499997	0.00000000	1,000.00000000
2B-11	0.00	1.50000 %	1,000.00000000	1.37500003	0.00000000	0.00000000	0.00000000	0.00000000	1.37500003	0.00000000	1,000.00000000
2B-12	0.00	1.10000 %	1,000.00000000	1.00833334	0.00000000	0.00000000	0.00000000	0.00000000	1.00833334	0.00000000	1,000.00000000
2B-13	0.00	0.70000 %	1,000.00000000	0.64166666	0.00000000	0.00000000	0.00000000	0.00000000	0.64166666	0.00000000	1,000.00000000
2B-14	0.00	0.30000 %	1,000.00000000	0.27499997	0.00000000	0.00000000	0.00000000	0.00000000	0.27499997	0.00000000	1,000.00000000
2C-11	0.00	1.50000 %	1,000.00000000	1.37500003	0.00000000	0.00000000	0.00000000	0.00000000	1.37500003	0.00000000	1,000.00000000
2C-12	0.00	1.10000 %	1,000.00000000	1.00833334	0.00000000	0.00000000	0.00000000	0.00000000	1.00833334	0.00000000	1,000.00000000
2C-13	0.00	0.70000 %	1,000.00000000	0.64166666	0.00000000	0.00000000	0.00000000	0.00000000	0.64166666	0.00000000	1,000.00000000
2C-14	0.00	0.30000 %	1,000.00000000	0.27499997	0.00000000	0.00000000	0.00000000	0.00000000	0.27499997	0.00000000	1,000.00000000

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
09-Apr-2020 3:14:16 PM

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	1.44663 %	1,000.00000000	1.32607752	0.00000000	0.00000000	0.00000000	0.00000000	1.32607752	0.00000000	1,000.00000000
2E-A2	189,049,000.00	1.84663 %	1,000.00000000	1.69274416	0.00000000	0.00000000	0.00000000	0.00000000	1.69274416	0.00000000	1,000.00000000
2E-A3	189,049,000.00	2.24663 %	1,000.00000000	2.05941084	0.00000000	0.00000000	0.00000000	0.00000000	2.05941084	0.00000000	1,000.00000000
2E-A4	189,049,000.00	2.64663 %	1,000.00000000	2.42607752	0.00000000	0.00000000	0.00000000	0.00000000	2.42607752	0.00000000	1,000.00000000
2E-B1	189,049,000.00	1.44663 %	1,000.00000000	1.32607752	0.00000000	0.00000000	0.00000000	0.00000000	1.32607752	0.00000000	1,000.00000000
2E-B2	189,049,000.00	1.84663 %	1,000.00000000	1.69274416	0.00000000	0.00000000	0.00000000	0.00000000	1.69274416	0.00000000	1,000.00000000
2E-B3	189,049,000.00	2.24663 %	1,000.00000000	2.05941084	0.00000000	0.00000000	0.00000000	0.00000000	2.05941084	0.00000000	1,000.00000000
2E-B4	189,049,000.00	2.64663 %	1,000.00000000	2.42607752	0.00000000	0.00000000	0.00000000	0.00000000	2.42607752	0.00000000	1,000.00000000
2E-C1	189,049,000.00	1.44663 %	1,000.00000000	1.32607752	0.00000000	0.00000000	0.00000000	0.00000000	1.32607752	0.00000000	1,000.00000000
2E-C2	189,049,000.00	1.84663 %	1,000.00000000	1.69274416	0.00000000	0.00000000	0.00000000	0.00000000	1.69274416	0.00000000	1,000.00000000
2E-C3	189,049,000.00	2.24663 %	1,000.00000000	2.05941084	0.00000000	0.00000000	0.00000000	0.00000000	2.05941084	0.00000000	1,000.00000000
2E-C4	189,049,000.00	2.64663 %	1,000.00000000	2.42607752	0.00000000	0.00000000	0.00000000	0.00000000	2.42607752	0.00000000	1,000.00000000
2E-D1	378,098,000.00	1.44663 %	1,000.00000000	1.32607750	0.00000000	0.00000000	0.00000000	0.00000000	1.32607750	0.00000000	1,000.00000000
2E-D2	378,098,000.00	1.84663 %	1,000.00000000	1.69274416	0.00000000	0.00000000	0.00000000	0.00000000	1.69274416	0.00000000	1,000.00000000
2E-D3	378,098,000.00	2.24663 %	1,000.00000000	2.05941084	0.00000000	0.00000000	0.00000000	0.00000000	2.05941084	0.00000000	1,000.00000000
2E-D4	378,098,000.00	2.64663 %	1,000.00000000	2.42607750	0.00000000	0.00000000	0.00000000	0.00000000	2.42607750	0.00000000	1,000.00000000
2E-D5	378,098,000.00	2.94663 %	1,000.00000000	2.70107750	0.00000000	0.00000000	0.00000000	0.00000000	2.70107750	0.00000000	1,000.00000000
2E-F1	378,098,000.00	1.44663 %	1,000.00000000	1.32607750	0.00000000	0.00000000	0.00000000	0.00000000	1.32607750	0.00000000	1,000.00000000
2E-F2	378,098,000.00	1.84663 %	1,000.00000000	1.69274416	0.00000000	0.00000000	0.00000000	0.00000000	1.69274416	0.00000000	1,000.00000000
2E-F3	378,098,000.00	2.24663 %	1,000.00000000	2.05941084	0.00000000	0.00000000	0.00000000	0.00000000	2.05941084	0.00000000	1,000.00000000
2E-F4	378,098,000.00	2.64663 %	1,000.00000000	2.42607750	0.00000000	0.00000000	0.00000000	0.00000000	2.42607750	0.00000000	1,000.00000000
2E-F5	378,098,000.00	2.94663 %	1,000.00000000	2.70107750	0.00000000	0.00000000	0.00000000	0.00000000	2.70107750	0.00000000	1,000.00000000
2X-1	0.00	1.50000 %	1,000.00000000	1.37500000	0.00000000	0.00000000	0.00000000	0.00000000	1.37500000	0.00000000	1,000.00000000
2X-2	0.00	1.10000 %	1,000.00000000	1.00833334	0.00000000	0.00000000	0.00000000	0.00000000	1.00833334	0.00000000	1,000.00000000
2X-3	0.00	0.70000 %	1,000.00000000	0.64166666	0.00000000	0.00000000	0.00000000	0.00000000	0.64166666	0.00000000	1,000.00000000
2X-4	0.00	0.30000 %	1,000.00000000	0.27500000	0.00000000	0.00000000	0.00000000	0.00000000	0.27500000	0.00000000	1,000.00000000
2Y-1	0.00	1.50000 %	1,000.00000000	1.37500000	0.00000000	0.00000000	0.00000000	0.00000000	1.37500000	0.00000000	1,000.00000000
2Y-2	0.00	1.10000 %	1,000.00000000	1.00833334	0.00000000	0.00000000	0.00000000	0.00000000	1.00833334	0.00000000	1,000.00000000
2Y-3	0.00	0.70000 %	1,000.00000000	0.64166666	0.00000000	0.00000000	0.00000000	0.00000000	0.64166666	0.00000000	1,000.00000000
2Y-4	0.00	0.30000 %	1,000.00000000	0.27500000	0.00000000	0.00000000	0.00000000	0.00000000	0.27500000	0.00000000	1,000.00000000
2J-1	189,049,000.00	5.94663 %	1,000.00000000	5.45107750	0.00000000	0.00000000	0.00000000	0.00000000	5.45107750	0.00000000	1,000.00000000

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
09-Apr-2020 3:14:16 PM

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	5.14663 %	1,000.00000000	4.71774418	0.00000000	0.00000000	0.00000000	0.00000000	4.71774418	0.00000000	1,000.00000000
2J-3	189,049,000.00	4.34663 %	1,000.00000000	3.98441081	0.00000000	0.00000000	0.00000000	0.00000000	3.98441081	0.00000000	1,000.00000000
2J-4	189,049,000.00	3.54663 %	1,000.00000000	3.25107750	0.00000000	0.00000000	0.00000000	0.00000000	3.25107750	0.00000000	1,000.00000000
2K-1	378,098,000.00	3.69663 %	1,000.00000000	3.38857751	0.00000000	0.00000000	0.00000000	0.00000000	3.38857751	0.00000000	1,000.00000000
2K-2	378,098,000.00	3.49663 %	1,000.00000000	3.20524417	0.00000000	0.00000000	0.00000000	0.00000000	3.20524417	0.00000000	1,000.00000000
2K-3	378,098,000.00	3.29663 %	1,000.00000000	3.02191083	0.00000000	0.00000000	0.00000000	0.00000000	3.02191083	0.00000000	1,000.00000000
2K-4	378,098,000.00	3.09663 %	1,000.00000000	2.83857751	0.00000000	0.00000000	0.00000000	0.00000000	2.83857751	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.

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
 09-Apr-2020 3:14:16 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,867,725.15
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,840,167.72
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	4,707,892.87
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	14,583.33
Payment of Interest and Principal	4,693,309.54
Total Withdrawals (Pool Distribution Amount)	4,707,892.87
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
Indenture Trustee Fee	14,583.33
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	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	1,130,768,541.82	2,484,217.69	798,520.89	1,129,082,845.02

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09-Apr-2020 3:14:16 PM

Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	369,173,717.30
Total Principal Reduction Cumulative	825,997,770.42
Scheduled Principal Current	40,269,443.56
Scheduled Principal Cumulative	125,327,604.86
Unscheduled Principal Current	328,904,273.74
Unscheduled Principal Cumulative	700,670,165.56
Senior Reduction Amount	367,399,293.35
Subordinate Reduction Amount	1,774,423.95
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	798,520.89
IO Q-Remic Interest Amount	13,885,988.76
LIBOR Interest Contribution Amount	182,696.92
Transfer Amount	2,026,394.94
Interest Funds Due from Fannie Mae	2,209,091.85
Informational Reporting	
At Issuance Loan Count	110537
Period Beginning Loan Count	109571
Period Reference Pool Removal Loan Count	900
Period Ending Loan Count	108671
UPB at Origination	29,424,705,000.00
UPB at Issuance	29,121,892,279.53
UPB Actual Current	28,295,894,509.11
Period PIF Loan Count Current	892
PIF Loan Count Cumulative	1858
Period PIF Loan UPB Current	314,957,607.64
PIF Loan UPB Cumulative	646,715,290.48
Period Partial Prepayment Amount	12,751,048.64
Repurchase Prior CE Loan Count Curr	8.00
Repurchase Prior CE Loan Count Cum	8.00
Repurchase Prior Credit Event UPB Curr	1,840,167.72
Repurchase Prior Credit Event UPB Cum	1,840,167.72
Credit Event Amount Current	0.00

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 09-Apr-2020 3:14:16 PM

Connecticut Avenue Securities Mortgage Trust Series 2020-R02



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	0.946630%
Minimum Credit Enhancement Test Pass?	NO
Senior Percentage	95.593622%
Subordinate Percentage	4.406378%

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Distribution Date: 27-Apr-2020
 09-Apr-2020 3:14:16 PM

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 %	4.410000 %	4.460000 %
2M-1	0.00	0.00	3.350000 %	3.400000 %	3.450000 %
2M-1H	0.00	0.00	3.350000 %	3.400000 %	3.450000 %
2M-2A	0.00	0.00	2.670000 %	2.710000 %	2.740000 %
2M-2B	0.00	0.00	1.980000 %	2.010000 %	2.040000 %
2M-2C	0.00	0.00	1.300000 %	1.320000 %	1.340000 %
2B-1	0.00	0.00	0.250000 %	0.250000 %	0.260000 %
2B-1H	0.00	0.00	0.250000 %	0.250000 %	0.260000 %
2B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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09-Apr-2020 3:14:16 PM

Connecticut Avenue Securities Mortgage Trust Series 2020-R02



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

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Distribution Date: 27-Apr-2020
 09-Apr-2020 3:14:16 PM

Delinquency Status By Group

DELINQUENCY 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	355	92,558,297.96	0.326674 %	0.327109 %
60 Days	38	8,720,036.31	0.034968 %	0.030817 %
90 Days	23	4,004,045.84	0.021165 %	0.014151 %
120 Days	1	349,349.69	0.000920 %	0.001235 %
150 Days	0	0.00	0.000000 %	0.000000 %
180+ Days	0	0.00	0.000000 %	0.000000 %
Totals	417	105,631,729.80	0.383727 %	0.373311 %

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Distribution Date: 27-Apr-2020
09-Apr-2020 3:14:16 PM

Modification Loss Summary

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

Modification Loss Detail

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

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Distribution Date: 27-Apr-2020
09-Apr-2020 3:14:16 PM

Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses 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 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 Current Adjustments to Previous Dispositions

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

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09-Apr-2020 3:14:16 PM

Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Cumulative Realized Loss Summary

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

Cumulative Realized Loss Detail

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

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Distribution Date: 27-Apr-2020
 09-Apr-2020 3:14:16 PM

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
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 %
Total	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %

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)
No Losses this Period										

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09-Apr-2020 3:14:16 PM

Connecticut Avenue Securities Mortgage Trust Series 2020-R02



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.

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Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Distribution Date: 27-Apr-2020
09-Apr-2020 3:14:16 PM

Prepayment Rates

Summary

SMM

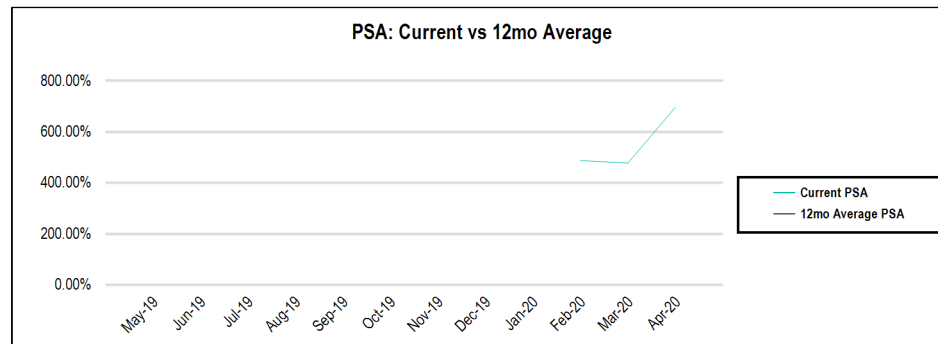
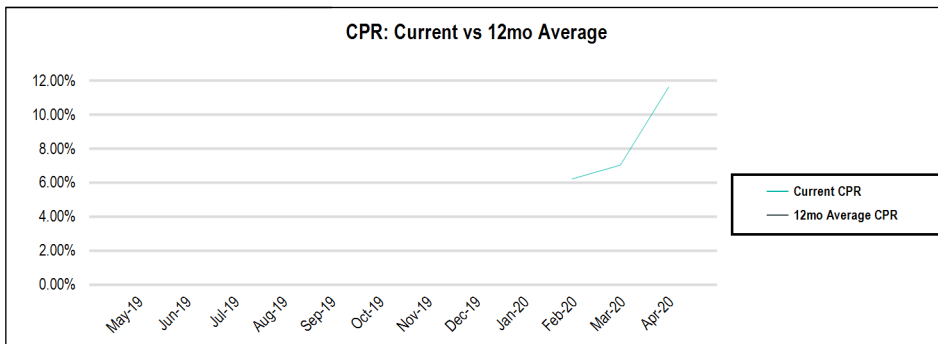
Current Month	1.025 %
3 Month Average	0.722 %
12 Month Average	0.000 %

CPR

Current Month	11.632 %
3 Month Average	8.302 %
12 Month Average	0.000 %

PSA

Current Month	696.292 %
3 Month Average	553.785 %
12 Month Average	0.000 %



Group 1

SMM

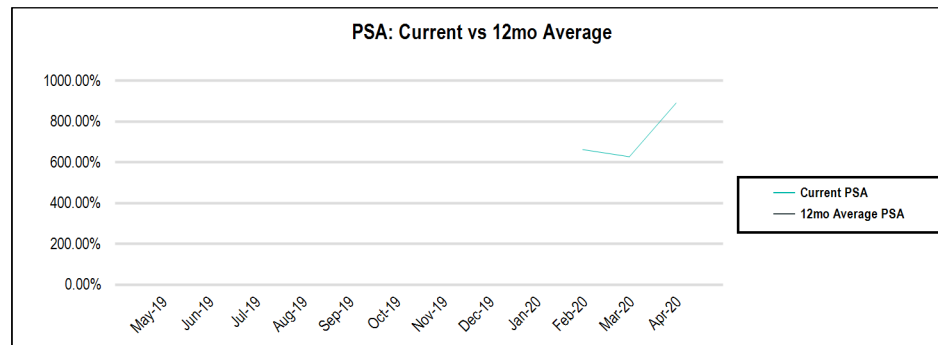
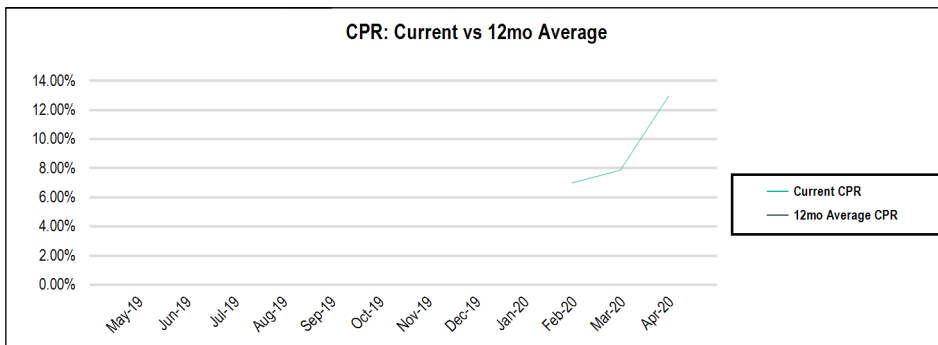
Current Month	1.149 %
3 Month Average	0.811 %
12 Month Average	0.000 %

CPR

Current Month	12.949 %
3 Month Average	9.273 %
12 Month Average	0.000 %

PSA

Current Month	891.366 %
3 Month Average	727.586 %
12 Month Average	0.000 %



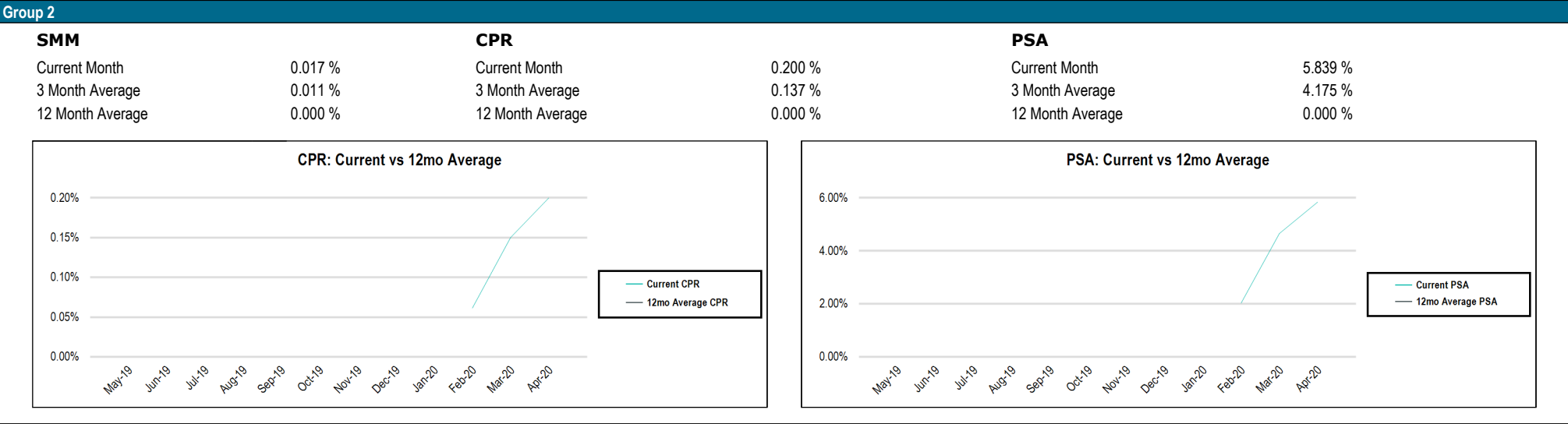
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09-Apr-2020 3:14:17 PM

Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Prepayment Rates



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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Distribution Date: 27-Apr-2020
 09-Apr-2020 3:14:17 PM

Substitutions

Loans Repurchased				Loans Substituted				
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0095320211	404,374.71	0.00	0.000 %	404,374.71
0095334196	235,532.04	0.00	0.000 %	235,532.04
0095349125	262,501.41	0.00	0.000 %	262,501.41
0095352221	219,397.24	0.00	0.000 %	219,397.24
0095379195	199,835.39	0.00	0.000 %	199,835.39
0095389883	81,749.38	0.00	0.000 %	81,749.38
0095396913	133,726.25	0.00	0.000 %	133,726.25
0095420470	303,051.30	0.00	0.000 %	303,051.30
Total	1,840,167.72	0.00		

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09-Apr-2020 3:14:17 PM

Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
8	1,840,167.72

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09-Apr-2020 3:14:17 PM

Connecticut Avenue Securities Mortgage Trust Series 2020-R02



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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09-Apr-2020 3:14:17 PM

Connecticut Avenue Securities Mortgage Trust Series 2020-R02



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.