

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D. C. 20549

OMB APPROVAL	
OMB Number:	3235-0327
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02013193

FORM SE

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS
BY ELECTRONIC FILERS

Chase Mortgage Finance Corporation

0000830379

Exact name of registrant as specified in charter

Registrant CIK Number

Current Report of Form 8-K (January 18, 2002)

333-76801

Electronic report, schedule or registration statement
of which the documents are a part (give period of report)

SEC file number, if available

PROCESSED

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FINANCIAL

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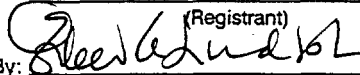
Name of Person Filing the Document
(If other than the Registrant)

SIGNATURES

Filings Made By the Registrant:

The Registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the
City of Edison, State of New Jersey, 2002.

Chase Mortgage Finance Corporation

By:  (Registrant)
(Name and Title)
Eileen Lindblom
Vice President

Filings Made by Person Other Than the Registrant:

After reasonable inquiry and to the best of my knowledge and belief, I certify on _____, 19____, that the information set forth in this
statement is true and complete.

By: _____
(Name)

(Title)

24

 UBS Warburg
\$325MM CHASE 2002-S2
Whole Loan 15YR Fixed-Rate

GWAC		6.630% +/- 15bps
Pass-Through		6.00%
WAM		178 +/- 3 months
California		25% max
WA LTV		63% max
WA Loan Size		\$503 approx.
Owner Occ.		90% min.
Cash-Out Refi		33.0% max.
Full Doc.		90% min.
Property Type	SFD/PUD	90% min.
	Condo	7% max.
	Coop	3% max.
AAA Ratings		2 of 3 (S&P, Fitch, or Moodys)
Estimated Subordination Level		1.78% approx.
Pricing Speed		300% PSA
Settlement Date		January 30, 2002

All numbers approximate.
All tranches subject to 5% size variance.

The information herein has been provided solely by UBS Warburg LLC.. Neither the issuer of certificates nor any of its affiliates makes any representation as to the accuracy or completeness of the information herein. The information herein is preliminary, and will be superseded by the applicable prospectus supplement and by any other information subsequently filed with the Securities and Exchange Commission. The information contained herein will be superseded by the Description of the Mortgage Pool contained in the Prospectus Supplement relating to the Certificates and supersedes all information contained in any collateral term sheets relating to the mortgage pool previously provided by UBS Warburg LLC.

 UBS Warburg
\$325MM CHASE 2002-S2
Whole Loan 15YR Fixed-Rate

GWAC		6.630% +/- 15bps
Pass-Through		6.00%
WAM		178 +/- 3 months
California		25% max
WA LTV		63% max
FICO Distribution:		730 approx.
<	620	3.88 approx.
	620 650	4.08 approx.
	650 680	9.48 approx.
	680 700	9.19 approx.
	700 720	11.39 approx.
	720 740	14.87 approx.
	740 760	15.86 approx.
	760 780	20.57 approx.
	780 800	9.18 approx.
	800 820	1.29 approx.
	820 +	0.24 approx.
Top 10 Zip Code Distribution:		
	20854	1.77 approx.
	90210	1.23 approx.
	06830	1.06 approx.
	20016	0.94 approx.
	91361	0.84 approx.
	11024	0.83 approx.
	90274	0.80 approx.
	90402	0.78 approx.
	11568	0.76 approx.
	10128	0.73 approx.
WA Loan Size		\$503 approx.
Owner Occ.		90% min.
Cash-Out Refi		33.0% max.
Full Doc.		90% min.
Property Type	SFD/PUD	90% min.
	Condo	7% max.

Coop	3% max.
AAA Ratings	2 of 3 (S&P, Fitch, or Moodys)
Estimated Subordination Level	1.78% approx.
Pricing Speed	300% PSA
Settlement Date	January 30, 2002

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 UBS Warburg
\$325MM CHASE 2002-S2
Whole Loan 15YR Fixed-Rate

GWAC		6.630% +/- 15bps
Pass-Through		6.00%
WAM		178 +/- 3 months
Current Loan Size Dispersion:		
\$ 275,000.01	\$ 300,000.00	0.09%
\$ 300,000.01	\$ 400,000.00	28.04%
\$ 400,000.01	\$ 600,000.00	36.89%
\$ 600,000.01	\$ 1,000,000.00	33.13%
\$ 1,000,000.01	\$ 1,500,000.00	1.85%
California		25% max
WA LTV		63% max
WA Loan Size		\$503K approx.
Owner Occ.		90% min.
Cash-Out Refi		33.0% max.
Full Doc.		90% min.
Property Type	SFD/PUD	90% min.
	Condo	7% max.
	Coop	3% max.
AAA Ratings		2 of 3 (S&P, Fitch, or Moodys)
Estimated Subordination Level		1.78% approx.
Pricing Speed		300% PSA
Settlement Date		January 30, 2002

All numbers approximate.
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Collateral Stratification Report

Chase 02S2 Final 01/15

All records

Pool Summary	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	LTV	OrigTerm	WAM	FICO
0	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731
Number of Loans: 643 Current Balance: \$325,013,467.93 Average Loan Balance: \$505,464.18 Minimum Balance: \$300,026.05 Maximum Balance: \$1,490,090.01 WA WAC: 6.6178% WA Net WAC: 6.3096% WA Original Term: 179 WA Seasoning: 2 WA Remaining Term: 178 WA OLTV: 61.26% WA Servicing: 0.3085% Non-Zero WA FICO: 730.68% Lien Position - First: 100.00% Loans with Prepay Penalties: 0.00% California Loans: 22.46% North California Loans: 4.57% South California Loans: 17.89% Cash Out Refi: 29.81% Zero FICO's: 0.70%									

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Product Type	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	LTV	OrigTerm	WAM	FICO
Fixed	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731

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All records

Total:[illegible]

All records

Minimum: 300,026.05
Maximum: 1,490,090.01
Average: 505,464.18
Count: 643

Minimum: 6.0000%
Maximum: 7.6250%
Average: 6.6201%
Weighted Average: 6.6178%

representative. Additional information will be made available upon request.

All records

Weighted Average: 179.3020

Weighted Average: 177.70

Weighted Average: 1.60

Total:

256

Collateral Stratification Report

Chase 02S2 Final 01/15

All records

Geographic Concentration	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	Margin	LTV	OrigTerm	WAM	Months to Roll	FICO
California	\$72,981,978.51	22.46%	131	20.37%	6.603%	0.00%	57.08%	180	178	0	736
New York	47,643,070.44	14.66	91	14.15	6.656	0.00	57.94	180	178	0	724
Florida	22,911,979.48	7.05	45	7.00	6.588	0.00	61.66	177	175	0	727
Maryland	17,352,078.62	5.34	36	5.60	6.578	0.00	57.87	179	177	0	725
Texas	15,975,955.63	4.92	32	4.98	6.610	0.00	65.62	179	177	0	736
Pennsylvania	15,219,602.11	4.68	32	4.98	6.574	0.00	65.83	180	178	0	729
Georgia	13,265,393.62	4.08	25	3.89	6.622	0.00	68.29	180	178	0	742
Illinois	12,765,779.74	3.93	28	4.35	6.586	0.00	61.15	178	177	0	745
New Jersey	11,960,416.86	3.68	24	3.73	6.575	0.00	63.62	180	179	0	727
Virginia	11,663,422.35	3.59	27	4.20	6.558	0.00	69.23	180	178	0	724
Connecticut	10,596,945.68	3.26	17	2.64	6.626	0.00	52.56	180	179	0	717
Michigan	6,967,727.99	2.14	14	2.18	6.771	0.00	62.32	180	178	0	724
Colorado	6,773,334.40	2.08	15	2.33	6.589	0.00	61.14	180	179	0	742
Washington	6,085,926.25	1.87	14	2.18	6.693	0.00	60.49	180	178	0	718
Nevada	5,651,446.22	1.71	11	1.71	6.711	0.00	61.14	180	179	0	729
Massachusetts	5,072,368.98	1.56	13	2.02	6.799	0.00	51.08	175	173	0	756
Missouri	4,879,191.99	1.50	10	1.56	6.675	0.00	69.68	180	178	0	715
District of Columbia	3,959,589.43	1.22	7	1.09	6.548	0.00	54.47	180	179	0	748
Oklahoma	3,392,779.31	1.04	8	1.24	6.552	0.00	71.21	180	178	0	739
Arizona	3,136,034.87	0.96	7	1.09	6.674	0.00	73.17	180	178	0	714
Kansas	3,100,450.63	0.95	8	1.24	6.660	0.00	71.54	165	163	0	701
Ohio	2,645,984.79	0.81	6	0.93	6.627	0.00	72.17	180	179	0	735
Oregon	2,569,000.83	0.79	6	0.93	6.710	0.00	75.37	180	178	0	740
South Carolina	1,995,415.95	0.61	3	0.47	6.588	0.00	71.58	180	179	0	728
Utah	1,899,244.61	0.58	4	0.62	6.494	0.00	74.09	180	179	0	721
Minnesota	1,725,128.71	0.53	4	0.62	6.641	0.00	60.21	180	178	0	728
North Carolina	1,562,902.18	0.48	3	0.47	6.500	0.00	73.16	180	178	0	751
Indiana	1,420,845.38	0.44	3	0.47	6.713	0.00	76.75	180	178	0	714
Tennessee	1,408,464.35	0.43	4	0.62	6.498	0.00	68.11	180	178	0	715
Wisconsin	1,327,449.28	0.41	2	0.31	6.766	0.00	79.97	180	176	0	725
New Hampshire	1,167,403.47	0.36	2	0.31	6.753	0.00	74.60	180	178	0	707
Kentucky	1,103,813.87	0.34	2	0.31	6.677	0.00	75.09	180	179	0	784
Louisiana	1,038,113.78	0.32	2	0.31	6.531	0.00	49.35	180	178	0	717
Vermont	774,901.77	0.24	1	0.16	6.625	0.00	52.00	180	179	0	790
Delaware	747,529.19	0.23	1	0.16	6.500	0.00	75.00	180	179	0	786
Rhode Island	742,545.67	0.23	1	0.16	6.500	0.00	67.73	180	179	0	730
Arkansas	483,419.33	0.15	1	0.16	6.625	0.00	35.27	180	179	0	668
West Virginia	367,555.53	0.11	1	0.16	6.500	0.00	64.35	180	178	0	700
Maine	339,266.99	0.10	1	0.16	6.750	0.00	47.35	120	118	0	769
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	0.00%	61.26%	179	178	0	731

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Collateral Stratification Report

Chase 02S2 Final 01/15

All records

North-South CA	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	LTV	OrigTerm	WAM	FICO
North CA	\$14,839,532.21	4.57%	33	5.13%	6.631%	59.72%	180	179	743
South CA	58,142,446.30	17.89	98	15.24	6.596	56.41	180	178	734
States Not CA	252,031,489.42	77.54	512	79.63	6.622	62.47	179	177	729
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731

Loan Purpose	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	LTV	OrigTerm	WAM	FICO
Cash Out Refi	\$96,889,462.97	29.81%	198	30.79%	6.667%	64.24%	179	178	723
Rate/Term Refi	181,221,884.98	55.76	360	55.99	6.583	57.79	179	178	736
Purchase	46,902,119.98	14.43	85	13.22	6.553	68.53	180	178	726
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731

Document Type	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	LTV	OrigTerm	WAM	FICO
All	\$15,578,225.64	4.79%	28	4.35%	6.730%	55.34%	175	174	731
Full	304,515,467.53	93.69	604	93.93	6.614	61.66	179	178	730
Streamlined	4,919,774.76	1.51	11	1.71	6.529	55.27	180	178	743
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731

Property Type	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	LTV	OrigTerm	WAM	FICO
1-Family	\$223,570,540.30	68.79%	440	68.43%	6.608%	60.65%	179	178	729
2-Family	462,213.15	0.14	1	0.16	7.625	50.00	180	178	0
Condo < 5 Floors	15,212,963.54	4.68	30	4.67	6.640	67.23	180	178	740
Coop	5,814,931.71	1.79	12	1.87	6.703	48.71	180	179	745
High-rise Condo	3,119,881.77	0.96	7	1.09	6.576	57.77	180	178	747
PUD	23,281,988.92	7.16	45	7.00	6.602	62.06	178	177	725
PUD (Detached)	53,550,948.54	16.48	108	16.80	6.646	63.42	180	178	737
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731

Loan Type	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	LTV	OrigTerm	WAM	FICO
ALT A	\$33,863,575.19	10.42%	59	9.18%	6.538%	49.78%	179	177	736
Jumbo	291,149,892.74	89.58	584	90.82	6.627	62.60	179	178	730
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731

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Collateral Stratification Report

Chase 02S2 Final 01/15

All records

Owner Occupancy Status	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	LTV	OrigTerm	WAM	FICO
Investor	\$1,219,463.54	0.38%	3	0.47%	7.243%	52.78%	180	177	723
Primary	308,511,837.49	94.92	606	94.25	6.614	61.33	179	178	731
Secondary	15,282,166.90	4.70	34	5.29	6.642	60.62	180	179	726
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731

Loan To Value Ratio	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	LTV	OrigTerm	WAM	FICO
15.01% - 20.00%	\$2,022,392.73	0.62%	5	0.78%	6.511%	17.94%	180	179	784
20.01% - 25.00%	5,246,754.06	1.61	10	1.56	6.682	22.41	180	178	743
25.01% - 30.00%	8,475,237.61	2.61	13	2.02	6.581	27.90	180	178	741
30.01% - 35.00%	12,353,869.57	3.80	21	3.27	6.515	32.96	176	175	755
35.01% - 40.00%	14,815,667.31	4.56	25	3.89	6.574	37.31	180	179	730
40.01% - 45.00%	18,981,217.74	5.81	39	6.07	6.605	42.36	179	177	733
45.01% - 50.00%	20,916,845.15	6.44	40	6.22	6.638	48.35	179	178	736
50.01% - 55.00%	25,735,729.01	7.92	49	7.62	6.607	53.21	180	178	740
55.01% - 60.00%	28,012,508.90	8.62	54	8.40	6.564	57.89	179	178	738
60.01% - 65.00%	31,401,100.00	9.66	58	9.02	6.590	63.00	179	178	730
65.01% - 70.00%	36,699,177.42	11.29	68	10.58	6.662	67.74	178	177	717
70.01% - 75.00%	43,537,204.56	13.40	87	13.53	6.629	73.47	179	177	726
75.01% - 80.00%	74,534,083.01	22.93	168	26.13	6.645	79.06	180	178	727
80.01% - 85.00%	1,656,301.03	0.51	4	0.62	6.738	84.05	180	179	665
85.01% - 90.00%	725,379.83	0.22	2	0.31	7.000	88.51	180	178	729
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731
Minimum:	16.6700								
Maximum:	89.8900								
Average:	62.2706								
Weighted Average:	61.2628								

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Collateral Stratification Report

Chase 02S2 Final 01/15

All records

FICO Scores	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	LTV	OrigTerm	WAM	FICO
0 - 0	\$2,290,340.71	0.70%	4	0.62%	6.747%	61.03%	180	179	0
600 - 609	2,119,019.10	0.65	3	0.47	6.834	73.18	180	176	607
610 - 619	1,156,142.51	0.36	2	0.31	6.567	67.55	180	178	616
620 - 629	3,797,126.23	1.17	8	1.24	6.721	67.96	180	178	623
630 - 639	3,813,471.05	1.17	7	1.09	6.684	67.16	180	179	633
640 - 649	4,777,804.55	1.47	10	1.56	6.676	66.48	180	178	645
650 - 659	7,947,549.00	2.45	15	2.33	6.662	66.40	180	178	655
660 - 669	10,474,564.04	3.22	23	3.58	6.623	62.79	178	177	665
670 - 679	13,983,235.11	4.30	29	4.51	6.731	65.08	180	178	675
680 - 689	14,516,646.56	4.47	31	4.82	6.616	65.63	180	178	686
690 - 699	15,519,586.96	4.78	29	4.51	6.594	62.16	176	175	694
700 - 709	18,907,645.06	5.82	38	5.91	6.626	60.73	178	177	705
710 - 719	22,948,368.64	7.06	47	7.31	6.607	61.66	180	178	714
720 - 729	21,030,124.50	6.47	39	6.07	6.671	64.05	180	178	725
730 - 739	25,639,184.28	7.89	54	8.40	6.631	59.87	180	178	735
740 - 749	26,934,473.69	8.29	54	8.40	6.577	63.07	179	178	744
750 - 759	25,861,327.54	7.96	52	8.09	6.600	61.51	180	179	755
760 - 769	31,691,696.58	9.75	58	9.02	6.585	58.45	178	176	764
770 - 779	36,698,950.95	11.29	67	10.42	6.604	54.32	179	178	774
780 - 789	16,572,982.97	5.10	34	5.29	6.565	61.51	180	178	785
790 - 799	13,990,018.49	4.30	29	4.51	6.588	62.70	180	179	794
800 - 809	2,831,433.09	0.87	7	1.09	6.519	48.40	180	179	804
810 - 819	1,511,776.32	0.47	3	0.47	6.691	52.23	180	178	814
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731

Minimum (not less than 100): 606.0000

Maximum: 815.0000

Weighted Average: 730.6768

Lien Position	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	LTV	OrigTerm	WAM	FICO
First Lien	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	61.26%	179	178	731

Mortgage Ins.	Aggregate Balance	% of Aggregate Balance	# of Loans	% of Count	WAC	Margin	LTV	OrigTerm	WAM	Months to Roll	FICO
Curr LTV < 80%	\$322,631,787.07	99.27%	637	99.07%	6.616%	0.00%	61.08%	179	178	0	731
MTG Guaranty	459,015.30	0.14	1	0.16	6.750	0.00	83.73	180	179	0	642
PMI Mortgage Insurance	463,696.90	0.14	1	0.16	7.000	0.00	85.00	180	178	0	672
United Guaranty	1,107,131.59	0.34	3	0.47	6.871	0.00	87.02	180	178	0	724
Unknown	351,837.07	0.11	1	0.16	6.500	0.00	83.06	180	179	0	633
Total:	\$325,013,467.93	100.00%	643	100.00%	6.618%	0.00%	61.26%	179	178	0	731

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UBS Warburg LLC
Closing Date: 1/30/2002
First Pay: 2/25/2002

CMO Structuring Desk: 212-713-3199 Fax: 212-713-3890
WHOLE 15 year Pricing Speed: 275 PSA
WAC:6.63 WAM:179.00

Pac Bands I: 0- 0 II: 0- 0 III: 0- 0
PacI %: 0.00 Indices: 1ML 1.920

Tranche Name	Bal(MM)	Coupon	Payment Window	Aver. Life	Dur Yr	Tx Spread bp	Yield %	Price %	Description	Day Deal% Del
A1	260,050,000	6.00000	2/02- 3/17	4.75	4					24 80.02
A2	50,000,000	6.00000	2/02- 4/12	3.80	3					24 15.38
A3	2,994,000	6.00000	4/12- 3/17	12.12	10					24 0.92
A4	6,010,000	6.00000	2/07- 3/17	9.01	10					24 1.85
M	2,762,500	6.00000	2/02- 3/17	7.54	7					24 0.85
B1	1,137,500	6.00000	2/02- 3/17	7.54	7					24 0.35
B2	812,500	6.00000	2/02- 3/17	7.54	7					24 0.25
B3	357,500	6.00000	2/02- 3/17	7.54	7					24 0.11
B4	357,500	6.00000	2/02- 3/17	7.54	7					24 0.11
B5	357,525	6.00000	2/02- 3/17	7.54	7					24 0.11
PO	160,975	0.00000	2/02- 2/42	4.79	4					24 0.05
IO	315,691,076	0.33385	2/02- 3/17	4.80	4					24 97.14

Paydown Rules:

- Allocate 81.506579% to PA1, until retired;
Allocate 18.493421% in the following order of priority:
 - Pay A4, the NAS, principal distribution amount;
 - Pay A2 and A3, in that order, until retired;
 - Pay A4, until retired;

The NAS Principal Distribution Amount will be equal to the sum of the NAS percent of the senior scheduled principal amount and the NAS percent times the NAS prepay shift of the senior unscheduled principal amount.
The NAS percent will be zero for the first five years and thereafter will be equal to the (A4 balance) divided by the senior balance of the Non PO Certificates.
The NAS prepay shift percent will be zero for the first 5 years and will be 30%, 40%, 60%, 80% and 100% for each year thereafter.
The Subordinates (SUB) will follow regular shifting interest rules.

Tot: 12 325,000,000 6.32131 9.47 0.69 -1788.0139 18.01

Collateral

Type	Balance	Name	PassThru	Coupon	Prepay	WAC	WAM	Age	WALA	WAC	Bal
Num											
1		WHOLE	7.31650	7.62500	178	2	1002489.00				
2		WHOLE	7.19150	7.50000	178	2	355036.00				
3		WHOLE	7.06650	7.37500	178	2	1064211.00				
4		WHOLE	6.94150	7.25000	178	1	778019.00				
5		WHOLE	6.81650	7.12500	177	2	5306673.00				
6		WHOLE	6.69150	7.00000	175	1	2925409.00				
7		WHOLE	6.56650	6.87500	182	1	0291466.00				
8		WHOLE	6.44150	6.75000	178	1	5632185.00				
9		WHOLE	6.31650	6.62500	179	0	8504185.00				
10		WHOLE	6.19150	6.50000	179	0	6473788.00				
11		WHOLE	6.06650	6.37500	179	0	3357615.00				
12		WHOLE	5.94150	6.25000	179	0	6616392.00				
13		WHOLE	5.81650	6.12500	179	0	2014866.00				

14 WHOLE 5.69150 6.00000 179 0 677666.00

14 325,000,000 6.321 179.0 0.4

The information herein has been provided solely by UBS Warburg LLC. Neither the issuer of the certificates nor any of its affiliates makes any representation as to the accuracy or completeness of the information herein. The information herein is preliminary and will be superseded by the applicable prospectus supplement and by any other information subsequently filed with the securities and exchange commission.

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
PT	260,050,000.00	6.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.0000	01/30/02	15 year	6.63	179.00	275.0PSA	99:08

Price	PSA 100	PSA 200	PSA 275	PSA 400	PSA 500	PSA 700	PSA 100
98:24	6.243	6.275	6.301	6.343	6.377	6.442	6.243
98:25	6.236	6.268	6.292	6.333	6.365	6.428	6.236
98:26	6.230	6.261	6.284	6.323	6.354	6.415	6.230
98:27	6.224	6.253	6.276	6.313	6.343	6.401	6.224
98:28	6.218	6.246	6.267	6.303	6.332	6.388	6.218
98:29	6.212	6.238	6.259	6.294	6.321	6.374	6.212
98:30	6.206	6.231	6.251	6.284	6.310	6.361	6.206
98:31	6.199	6.224	6.242	6.274	6.299	6.347	6.199
99:00	6.193	6.216	6.234	6.264	6.288	6.334	6.193
99:01	6.187	6.209	6.226	6.254	6.276	6.320	6.187
99:02	6.181	6.202	6.217	6.244	6.265	6.307	6.181
99:03	6.175	6.194	6.209	6.234	6.254	6.293	6.175
99:04	6.169	6.187	6.201	6.224	6.243	6.280	6.169
99:05	6.162	6.179	6.193	6.215	6.232	6.266	6.162
99:06	6.156	6.172	6.184	6.205	6.221	6.253	6.156
99:07	6.150	6.165	6.176	6.195	6.210	6.239	6.150
99:08	6.144	6.157	6.168	6.185	6.199	6.226	6.144
99:09	6.138	6.150	6.159	6.175	6.188	6.212	6.138
99:10	6.132	6.143	6.151	6.166	6.177	6.199	6.132
99:11	6.126	6.135	6.143	6.156	6.166	6.185	6.126
99:12	6.119	6.128	6.135	6.146	6.155	6.172	6.119
99:13	6.113	6.121	6.126	6.136	6.144	6.158	6.113
99:14	6.107	6.113	6.118	6.126	6.133	6.145	6.107
99:15	6.101	6.106	6.110	6.117	6.122	6.132	6.101
99:16	6.095	6.099	6.102	6.107	6.111	6.118	6.095
99:17	6.089	6.092	6.094	6.097	6.100	6.105	6.089
99:18	6.083	6.084	6.085	6.087	6.089	6.091	6.083
99:19	6.077	6.077	6.077	6.077	6.078	6.078	6.077
99:20	6.071	6.070	6.069	6.068	6.067	6.065	6.071
99:21	6.064	6.062	6.061	6.058	6.056	6.051	6.064
99:22	6.058	6.055	6.052	6.048	6.045	6.038	6.058
99:23	6.052	6.048	6.044	6.038	6.034	6.025	6.052
Avg Life	6.804	5.485	4.754	3.865	3.359	2.672	6.804
Duration	5.105	4.269	3.791	3.190	2.834	2.329	5.105
First Pay	2/02	2/02	2/02	2/02	2/02	2/02	2/02
Last Pay	3/17	3/17	3/17	3/17	3/17	3/17	3/17

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
AA	50,000,000.00	6.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.0000	01/30/02	15 year	6.63	179.00	275.0PSA	99:28

Price	PSA 100	PSA 200	PSA 275	PSA 400	PSA 500	PSA 700	PSA 100
99:12	6.124	6.136	6.146	6.162	6.173	6.193	6.124
99:13	6.117	6.128	6.136	6.150	6.160	6.176	6.117
99:14	6.111	6.119	6.127	6.138	6.146	6.160	6.111
99:15	6.104	6.111	6.117	6.126	6.133	6.144	6.104
99:16	6.097	6.103	6.107	6.114	6.119	6.128	6.097
99:17	6.090	6.094	6.097	6.102	6.105	6.111	6.090
99:18	6.084	6.086	6.087	6.090	6.092	6.095	6.084
99:19	6.077	6.077	6.077	6.078	6.078	6.079	6.077
99:20	6.070	6.069	6.068	6.066	6.065	6.062	6.070
99:21	6.063	6.060	6.058	6.054	6.051	6.046	6.063
99:22	6.057	6.052	6.048	6.042	6.037	6.030	6.057
99:23	6.050	6.043	6.038	6.030	6.024	6.014	6.050
99:24	6.043	6.035	6.028	6.018	6.010	5.997	6.043
99:25	6.036	6.026	6.019	6.006	5.997	5.981	6.036
99:26	6.030	6.018	6.009	5.994	5.983	5.965	6.030
99:27	6.023	6.010	5.999	5.982	5.970	5.949	6.023
99:28	6.016	6.001	5.989	5.970	5.956	5.933	6.016
99:29	6.009	5.993	5.980	5.958	5.943	5.916	6.009
99:30	6.003	5.984	5.970	5.946	5.929	5.900	6.003
99:31	5.996	5.976	5.960	5.934	5.916	5.884	5.996
100:00	5.989	5.968	5.950	5.922	5.902	5.868	5.989
100:01	5.983	5.959	5.941	5.910	5.889	5.852	5.983
100:02	5.976	5.951	5.931	5.898	5.875	5.835	5.976
100:03	5.969	5.942	5.921	5.886	5.862	5.819	5.969
100:04	5.962	5.934	5.911	5.875	5.848	5.803	5.962
100:05	5.956	5.926	5.902	5.863	5.835	5.787	5.956
100:06	5.949	5.917	5.892	5.851	5.821	5.771	5.949
100:07	5.942	5.909	5.882	5.839	5.808	5.755	5.942
100:08	5.936	5.900	5.872	5.827	5.794	5.739	5.936
100:09	5.929	5.892	5.863	5.815	5.781	5.723	5.929
100:10	5.922	5.884	5.853	5.803	5.767	5.706	5.922
100:11	5.916	5.875	5.843	5.791	5.754	5.690	5.916
Avg Life	5.986	4.550	3.801	2.996	2.604	2.131	5.986
Duration	4.629	3.699	3.189	2.605	2.303	1.922	4.629
First Pay	2/02	2/02	2/02	2/02	2/02	2/02	2/02
Last Pay	8/15	1/14	4/12	4/09	10/07	4/06	8/15

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
AB	2,994,000.00	6.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.0000	01/30/02	15 year	6.63	179.00	275.0PSA	96:07

Price	PSA 100	PSA 200	PSA 275	PSA 400	PSA 500	PSA 700	PSA 100
95:23	6.502	6.522	6.552	6.664	6.836	7.106	6.502
95:24	6.499	6.518	6.548	6.659	6.830	7.098	6.499
95:25	6.495	6.514	6.544	6.654	6.824	7.089	6.495
95:26	6.492	6.511	6.540	6.649	6.817	7.081	6.492
95:27	6.488	6.507	6.536	6.644	6.811	7.072	6.488
95:28	6.485	6.503	6.532	6.639	6.805	7.064	6.485
95:29	6.481	6.500	6.528	6.635	6.799	7.055	6.481
95:30	6.478	6.496	6.524	6.630	6.792	7.047	6.478
95:31	6.474	6.492	6.520	6.625	6.786	7.038	6.474
96:00	6.471	6.489	6.516	6.620	6.780	7.030	6.471
96:01	6.467	6.485	6.513	6.615	6.774	7.022	6.467
96:02	6.464	6.481	6.509	6.610	6.767	7.013	6.464
96:03	6.460	6.478	6.505	6.606	6.761	7.005	6.460
96:04	6.457	6.474	6.501	6.601	6.755	6.996	6.457
96:05	6.453	6.470	6.497	6.596	6.749	6.988	6.453
96:06	6.450	6.467	6.493	6.591	6.742	6.979	6.450
96:07	6.446	6.463	6.489	6.586	6.736	6.971	6.446
96:08	6.443	6.459	6.485	6.581	6.730	6.962	6.443
96:09	6.439	6.456	6.481	6.577	6.724	6.954	6.439
96:10	6.436	6.452	6.477	6.572	6.717	6.945	6.436
96:11	6.432	6.448	6.473	6.567	6.711	6.937	6.432
96:12	6.429	6.445	6.470	6.562	6.705	6.929	6.429
96:13	6.425	6.441	6.466	6.557	6.699	6.920	6.425
96:14	6.422	6.437	6.462	6.552	6.693	6.912	6.422
96:15	6.418	6.434	6.458	6.548	6.686	6.903	6.418
96:16	6.415	6.430	6.454	6.543	6.680	6.895	6.415
96:17	6.411	6.426	6.450	6.538	6.674	6.886	6.411
96:18	6.408	6.423	6.446	6.533	6.668	6.878	6.408
96:19	6.404	6.419	6.442	6.528	6.661	6.870	6.404
96:20	6.401	6.415	6.438	6.524	6.655	6.861	6.401
96:21	6.397	6.412	6.434	6.519	6.649	6.853	6.397
96:22	6.394	6.408	6.431	6.514	6.643	6.844	6.394
Avg Life	14.266	13.332	12.117	9.086	6.491	4.525	14.266
Duration	9.219	8.822	8.266	6.696	5.181	3.824	9.219
First Pay	8/15	1/14	4/12	4/09	10/07	4/06	8/15
Last Pay	3/17	3/17	3/17	3/17	12/09	11/06	3/17

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
NAS	6,010,000.00	6.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.0000	01/30/02	15 year	6.63	179.00	275.0PSA	97:10

Price	PSA 100	PSA 200	PSA 275	PSA 400	PSA 500	PSA 700	PSA 100
96:26	6.473	6.490	6.501	6.520	6.536	6.639	6.473
96:27	6.469	6.485	6.496	6.515	6.531	6.632	6.469
96:28	6.464	6.480	6.492	6.510	6.526	6.626	6.464
96:29	6.460	6.475	6.487	6.505	6.521	6.620	6.460
96:30	6.455	6.471	6.482	6.499	6.515	6.613	6.455
96:31	6.451	6.466	6.477	6.494	6.510	6.607	6.451
97:00	6.446	6.461	6.472	6.489	6.505	6.600	6.446
97:01	6.441	6.457	6.467	6.484	6.500	6.594	6.441
97:02	6.437	6.452	6.462	6.479	6.494	6.588	6.437
97:03	6.432	6.447	6.458	6.474	6.489	6.581	6.432
97:04	6.428	6.442	6.453	6.469	6.484	6.575	6.428
97:05	6.423	6.438	6.448	6.464	6.479	6.568	6.423
97:06	6.419	6.433	6.443	6.459	6.473	6.562	6.419
97:07	6.414	6.428	6.438	6.454	6.468	6.556	6.414
97:08	6.410	6.424	6.433	6.449	6.463	6.549	6.410
97:09	6.405	6.419	6.429	6.444	6.458	6.543	6.405
97:10	6.401	6.414	6.424	6.439	6.452	6.536	6.401
97:11	6.396	6.410	6.419	6.434	6.447	6.530	6.396
97:12	6.392	6.405	6.414	6.429	6.442	6.524	6.392
97:13	6.387	6.400	6.409	6.424	6.437	6.517	6.387
97:14	6.383	6.395	6.404	6.419	6.432	6.511	6.383
97:15	6.378	6.391	6.400	6.414	6.426	6.504	6.378
97:16	6.374	6.386	6.395	6.409	6.421	6.498	6.374
97:17	6.369	6.381	6.390	6.404	6.416	6.492	6.369
97:18	6.365	6.377	6.385	6.399	6.411	6.485	6.365
97:19	6.360	6.372	6.380	6.394	6.406	6.479	6.360
97:20	6.356	6.367	6.376	6.389	6.400	6.473	6.356
97:21	6.351	6.363	6.371	6.384	6.395	6.466	6.351
97:22	6.347	6.358	6.366	6.378	6.390	6.460	6.347
97:23	6.342	6.353	6.361	6.373	6.385	6.454	6.342
97:24	6.338	6.349	6.356	6.368	6.380	6.447	6.338
97:25	6.333	6.344	6.352	6.363	6.374	6.441	6.333
Avg Life	9.893	9.357	9.006	8.499	8.080	6.247	9.893
Duration	7.080	6.800	6.614	6.341	6.112	5.001	7.080
First Pay	2/07	2/07	2/07	2/07	2/07	11/06	2/07
Last Pay	3/17	3/17	3/17	3/17	3/17	3/17	3/17

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
M	2,762,500.00	6.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.0000	01/30/02	15 year	6.63	179.00	275.0PSA	98:24

Price	PSA 100	PSA 200	PSA 275	PSA 400	PSA 500	PSA 700	PSA 100
98:08	6.302	6.310	6.316	6.325	6.332	6.344	6.302
98:09	6.297	6.305	6.310	6.319	6.326	6.337	6.297
98:10	6.291	6.299	6.305	6.313	6.320	6.331	6.291
98:11	6.286	6.294	6.299	6.308	6.314	6.325	6.286
98:12	6.281	6.288	6.294	6.302	6.308	6.319	6.281
98:13	6.275	6.283	6.288	6.296	6.302	6.312	6.275
98:14	6.270	6.277	6.282	6.290	6.296	6.306	6.270
98:15	6.265	6.272	6.277	6.284	6.290	6.300	6.265
98:16	6.260	6.266	6.271	6.278	6.284	6.294	6.260
98:17	6.254	6.261	6.266	6.273	6.278	6.287	6.254
98:18	6.249	6.255	6.260	6.267	6.272	6.281	6.249
98:19	6.244	6.250	6.254	6.261	6.266	6.275	6.244
98:20	6.238	6.245	6.249	6.255	6.260	6.269	6.238
98:21	6.233	6.239	6.243	6.249	6.254	6.262	6.233
98:22	6.228	6.234	6.238	6.244	6.248	6.256	6.228
98:23	6.223	6.228	6.232	6.238	6.242	6.250	6.223
98:24	6.217	6.223	6.226	6.232	6.236	6.244	6.217
98:25	6.212	6.217	6.221	6.226	6.230	6.237	6.212
98:26	6.207	6.212	6.215	6.220	6.224	6.231	6.207
98:27	6.202	6.206	6.210	6.215	6.218	6.225	6.202
98:28	6.196	6.201	6.204	6.209	6.212	6.219	6.196
98:29	6.191	6.195	6.198	6.203	6.207	6.213	6.191
98:30	6.186	6.190	6.193	6.197	6.201	6.206	6.186
98:31	6.181	6.185	6.187	6.192	6.195	6.200	6.181
99:00	6.176	6.179	6.182	6.186	6.189	6.194	6.176
99:01	6.170	6.174	6.176	6.180	6.183	6.188	6.170
99:02	6.165	6.168	6.171	6.174	6.177	6.182	6.165
99:03	6.160	6.163	6.165	6.168	6.171	6.175	6.160
99:04	6.155	6.158	6.160	6.163	6.165	6.169	6.155
99:05	6.149	6.152	6.154	6.157	6.159	6.163	6.149
99:06	6.144	6.147	6.148	6.151	6.153	6.157	6.144
99:07	6.139	6.141	6.143	6.145	6.147	6.151	6.139
Avg Life	8.211	7.805	7.540	7.163	6.909	6.491	8.211
Duration	5.995	5.781	5.641	5.437	5.297	5.061	5.995
First Pay	2/02	2/02	2/02	2/02	2/02	2/02	2/02
Last Pay	3/17	3/17	3/17	3/17	3/17	3/17	3/17

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
B1	1,137,500.00	6.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.0000	01/30/02	15 year	6.63	179.00	275.0PSA	97:24

Price	PSA 100	PSA 200	PSA 275	PSA 400	PSA 500	PSA 700	PSA 100
97:08	6.472	6.487	6.497	6.513	6.525	6.546	6.472
97:09	6.467	6.482	6.492	6.507	6.519	6.539	6.467
97:10	6.462	6.476	6.486	6.501	6.513	6.533	6.462
97:11	6.456	6.470	6.480	6.495	6.507	6.527	6.456
97:12	6.451	6.465	6.475	6.489	6.500	6.520	6.451
97:13	6.446	6.459	6.469	6.484	6.494	6.514	6.446
97:14	6.440	6.454	6.463	6.478	6.488	6.508	6.440
97:15	6.435	6.448	6.457	6.472	6.482	6.501	6.435
97:16	6.430	6.443	6.452	6.466	6.476	6.495	6.430
97:17	6.424	6.437	6.446	6.460	6.470	6.489	6.424
97:18	6.419	6.432	6.440	6.454	6.464	6.482	6.419
97:19	6.414	6.426	6.435	6.448	6.458	6.476	6.414
97:20	6.408	6.420	6.429	6.442	6.452	6.470	6.408
97:21	6.403	6.415	6.423	6.436	6.446	6.463	6.403
97:22	6.397	6.409	6.418	6.431	6.440	6.457	6.397
97:23	6.392	6.404	6.412	6.425	6.434	6.451	6.392
97:24	6.387	6.398	6.406	6.419	6.428	6.444	6.387
97:25	6.381	6.393	6.401	6.413	6.422	6.438	6.381
97:26	6.376	6.387	6.395	6.407	6.416	6.432	6.376
97:27	6.371	6.382	6.389	6.401	6.410	6.425	6.371
97:28	6.366	6.376	6.384	6.395	6.404	6.419	6.366
97:29	6.360	6.371	6.378	6.389	6.398	6.413	6.360
97:30	6.355	6.365	6.372	6.384	6.392	6.406	6.355
97:31	6.350	6.360	6.367	6.378	6.386	6.400	6.350
98:00	6.344	6.354	6.361	6.372	6.380	6.394	6.344
98:01	6.339	6.349	6.355	6.366	6.374	6.388	6.339
98:02	6.334	6.343	6.350	6.360	6.368	6.381	6.334
98:03	6.328	6.338	6.344	6.354	6.362	6.375	6.328
98:04	6.323	6.332	6.339	6.348	6.356	6.369	6.323
98:05	6.318	6.327	6.333	6.343	6.350	6.362	6.318
98:06	6.312	6.321	6.327	6.337	6.344	6.356	6.312
98:07	6.307	6.316	6.322	6.331	6.338	6.350	6.307
Avg Life	8.211	7.805	7.540	7.163	6.909	6.491	8.211
Duration	5.965	5.753	5.614	5.412	5.273	5.040	5.965
First Pay	2/02	2/02	2/02	2/02	2/02	2/02	2/02
Last Pay	3/17	3/17	3/17	3/17	3/17	3/17	3/17

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
B2	812,500.00	6.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.0000	01/30/02	15 year	6.63	179.00	275.0PSA	94:16

Price	PSA 100	PSA 200	PSA 275	PSA 400	PSA 500	PSA 700	PSA 100
94:00	7.046	7.081	7.106	7.144	7.172	7.223	7.046
94:01	7.040	7.075	7.100	7.138	7.166	7.216	7.040
94:02	7.034	7.070	7.094	7.132	7.160	7.210	7.034
94:03	7.029	7.064	7.088	7.126	7.153	7.203	7.029
94:04	7.023	7.058	7.082	7.119	7.147	7.196	7.023
94:05	7.018	7.052	7.076	7.113	7.141	7.190	7.018
94:06	7.012	7.046	7.070	7.107	7.134	7.183	7.012
94:07	7.006	7.040	7.064	7.101	7.128	7.176	7.006
94:08	7.001	7.035	7.058	7.095	7.121	7.170	7.001
94:09	6.995	7.029	7.052	7.088	7.115	7.163	6.995
94:10	6.989	7.023	7.046	7.082	7.109	7.156	6.989
94:11	6.984	7.017	7.040	7.076	7.102	7.150	6.984
94:12	6.978	7.011	7.034	7.070	7.096	7.143	6.978
94:13	6.973	7.005	7.028	7.064	7.090	7.136	6.973
94:14	6.967	7.000	7.022	7.058	7.083	7.130	6.967
94:15	6.961	6.994	7.016	7.051	7.077	7.123	6.961
94:16	6.956	6.988	7.010	7.045	7.071	7.117	6.956
94:17	6.950	6.982	7.005	7.039	7.064	7.110	6.950
94:18	6.944	6.976	6.999	7.033	7.058	7.103	6.944
94:19	6.939	6.970	6.993	7.027	7.052	7.097	6.939
94:20	6.933	6.965	6.987	7.021	7.045	7.090	6.933
94:21	6.928	6.959	6.981	7.014	7.039	7.083	6.928
94:22	6.922	6.953	6.975	7.008	7.033	7.077	6.922
94:23	6.916	6.947	6.969	7.002	7.026	7.070	6.916
94:24	6.911	6.942	6.963	6.996	7.020	7.064	6.911
94:25	6.905	6.936	6.957	6.990	7.014	7.057	6.905
94:26	6.900	6.930	6.951	6.984	7.007	7.050	6.900
94:27	6.894	6.924	6.945	6.977	7.001	7.044	6.894
94:28	6.889	6.918	6.939	6.971	6.995	7.037	6.889
94:29	6.883	6.913	6.933	6.965	6.989	7.031	6.883
94:30	6.877	6.907	6.927	6.959	6.982	7.024	6.877
94:31	6.872	6.901	6.921	6.953	6.976	7.018	6.872
Avg Life	8.211	7.805	7.540	7.163	6.909	6.491	8.211
Duration	5.864	5.659	5.525	5.329	5.195	4.969	5.864
First Pay	2/02	2/02	2/02	2/02	2/02	2/02	2/02
Last Pay	3/17	3/17	3/17	3/17	3/17	3/17	3/17

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
PO	160,975.00	0.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	0.0000	01/30/02	15 year	6.63	179.00	275.0PSA	60:00

Price	PSA 100	PSA 200	PSA 275	PSA 400	PSA 500	PSA 700	PSA 100
59:16	8.683	10.969	12.728	15.628	17.871	22.100	8.683
59:17	8.673	10.957	12.713	15.610	17.850	22.074	8.673
59:18	8.663	10.944	12.697	15.591	17.829	22.048	8.663
59:19	8.653	10.931	12.682	15.573	17.808	22.022	8.653
59:20	8.643	10.918	12.667	15.554	17.787	21.996	8.643
59:21	8.633	10.905	12.652	15.535	17.765	21.970	8.633
59:22	8.623	10.892	12.637	15.517	17.744	21.944	8.623
59:23	8.613	10.879	12.622	15.498	17.723	21.918	8.613
59:24	8.603	10.866	12.607	15.480	17.702	21.892	8.603
59:25	8.593	10.854	12.592	15.462	17.681	21.866	8.593
59:26	8.583	10.841	12.577	15.443	17.660	21.840	8.583
59:27	8.573	10.828	12.562	15.425	17.639	21.814	8.573
59:28	8.563	10.815	12.547	15.406	17.618	21.788	8.563
59:29	8.553	10.802	12.532	15.388	17.597	21.763	8.553
59:30	8.543	10.789	12.517	15.369	17.576	21.737	8.543
59:31	8.533	10.777	12.502	15.351	17.555	21.711	8.533
60:00	8.523	10.764	12.487	15.333	17.534	21.685	8.523
60:01	8.514	10.751	12.473	15.314	17.513	21.660	8.514
60:02	8.504	10.738	12.458	15.296	17.492	21.634	8.504
60:03	8.494	10.726	12.443	15.278	17.471	21.608	8.494
60:04	8.484	10.713	12.428	15.259	17.450	21.582	8.484
60:05	8.474	10.700	12.413	15.241	17.429	21.557	8.474
60:06	8.464	10.688	12.398	15.223	17.409	21.531	8.464
60:07	8.454	10.675	12.383	15.205	17.388	21.506	8.454
60:08	8.445	10.662	12.369	15.186	17.367	21.480	8.445
60:09	8.435	10.650	12.354	15.168	17.346	21.454	8.435
60:10	8.425	10.637	12.339	15.150	17.325	21.429	8.425
60:11	8.415	10.624	12.324	15.132	17.305	21.403	8.415
60:12	8.405	10.612	12.309	15.114	17.284	21.378	8.405
60:13	8.396	10.599	12.295	15.095	17.263	21.352	8.396
60:14	8.386	10.586	12.280	15.077	17.242	21.327	8.386
60:15	8.376	10.574	12.265	15.059	17.222	21.302	8.376
Avg Life	6.783	5.505	4.793	3.927	3.432	2.757	6.783
Duration	5.265	4.082	3.493	2.838	2.487	2.023	5.265
First Pay	2/02	2/02	2/02	2/02	2/02	2/02	2/02
Last Pay	2/42	2/42	2/42	2/42	2/42	2/42	2/42

Date	PT	PT	PT	PT	PT	PT	Average Life(Years)
1/25/2002	100	100	275	400	100	500	3.36
1/25/2003	96	95	92	91	89	89	
1/25/2004	92	87	79	73	69	69	
1/25/2005	87	78	63	53	46	46	
1/25/2006	82	69	49	38	30	30	
1/25/2007	77	60	38	26	19	19	
1/25/2008	71	52	29	18	12	12	
1/25/2009	65	45	22	13	8	8	
1/25/2010	59	38	17	9	5	5	
1/25/2011	52	32	12	6	3	3	
1/25/2012	44	25	6	4	2	2	
1/25/2013	36	20	6	2	1	1	
1/25/2014	28	14	4	1	1	1	
1/25/2015	19	9	2	1	*	*	
1/25/2016	9	4	1	*	*	*	
1/25/2017	*	*	*	*	*	*	
1/25/2018	0	0	0	0	0	0	
1/25/2019	0	0	0	0	0	0	
1/25/2020	0	0	0	0	0	0	
1/25/2021	0	0	0	0	0	0	
1/25/2022	0	0	0	0	0	0	
1/25/2023	0	0	0	0	0	0	
1/25/2024	0	0	0	0	0	0	
1/25/2025	0	0	0	0	0	0	
1/25/2026	0	0	0	0	0	0	
1/25/2027	0	0	0	0	0	0	
1/25/2028	0	0	0	0	0	0	
1/25/2029	0	0	0	0	0	0	
1/25/2030	0	0	0	0	0	0	
1/25/2031	0	0	0	0	0	0	
1/25/2032	0	0	0	0	0	0	
1/25/2033	0	0	0	0	0	0	
1/25/2034	0	0	0	0	0	0	
1/25/2035	0	0	0	0	0	0	
1/25/2036	0	0	0	0	0	0	
1/25/2037	0	0	0	0	0	0	
1/25/2038	0	0	0	0	0	0	
1/25/2039	0	0	0	0	0	0	
1/25/2040	0	0	0	0	0	0	
1/25/2041	0	0	0	0	0	0	
1/25/2042	0	0	0	0	0	0	
Average Life(Years)	8.69	6.80	4.75	3.87	3.36		

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Date	B1	B1	B1	B1	B1	B1
	0	100	275	400	500	
1/25/2002	100	100	100	100	100	
1/25/2003	96	96	96	96	96	
1/25/2004	92	92	92	92	92	
1/25/2005	87	87	87	87	87	
1/25/2006	82	82	82	82	82	
1/25/2007	77	77	77	77	77	
1/25/2008	71	70	67	65	64	
1/25/2009	65	62	57	54	51	
1/25/2010	59	54	46	41	37	
1/25/2011	52	45	35	29	25	
1/25/2012	44	37	25	19	15	
1/25/2013	36	28	17	12	8	
1/25/2014	28	20	11	7	5	
1/25/2015	19	13	6	4	2	
1/25/2016	9	6	3	1	1	
1/25/2017	*	*	*	*	*	
1/25/2018	0	0	0	0	0	
1/25/2019	0	0	0	0	0	
1/25/2020	0	0	0	0	0	
1/25/2021	0	0	0	0	0	
1/25/2022	0	0	0	0	0	
1/25/2023	0	0	0	0	0	
1/25/2024	0	0	0	0	0	
1/25/2025	0	0	0	0	0	
1/25/2026	0	0	0	0	0	
1/25/2027	0	0	0	0	0	
1/25/2028	0	0	0	0	0	
1/25/2029	0	0	0	0	0	
1/25/2030	0	0	0	0	0	
1/25/2031	0	0	0	0	0	
1/25/2032	0	0	0	0	0	
1/25/2033	0	0	0	0	0	
1/25/2034	0	0	0	0	0	
1/25/2035	0	0	0	0	0	
1/25/2036	0	0	0	0	0	
1/25/2037	0	0	0	0	0	
1/25/2038	0	0	0	0	0	
1/25/2039	0	0	0	0	0	
1/25/2040	0	0	0	0	0	
1/25/2041	0	0	0	0	0	
1/25/2042	0	0	0	0	0	
Average Life(Years)	8.69	8.21	7.54	7.16	6.91	

[illegible]

Date	PO	6.78	4.79	3.93	3.43
1/25/2002	100	100	100	100	100
1/25/2003	96	95	92	91	89
1/25/2004	91	87	79	74	69
1/25/2005	86	77	63	54	47
1/25/2006	81	69	50	38	31
1/25/2007	76	60	39	27	20
1/25/2008	70	52	30	19	13
1/25/2009	64	45	23	13	8
1/25/2010	58	38	17	9	5
1/25/2011	51	31	13	6	3
1/25/2012	43	25	9	4	2
1/25/2013	36	19	6	2	1
1/25/2014	27	14	4	1	1
1/25/2015	19	9	2	1	*
1/25/2016	9	4	1	*	*
1/25/2017	0	0	0	0	0
1/25/2018	0	0	0	0	0
1/25/2019	0	0	0	0	0
1/25/2020	0	0	0	0	0
1/25/2021	0	0	0	0	0
1/25/2022	0	0	0	0	0
1/25/2023	0	0	0	0	0
1/25/2024	0	0	0	0	0
1/25/2025	0	0	0	0	0
1/25/2026	0	0	0	0	0
1/25/2027	0	0	0	0	0
1/25/2028	0	0	0	0	0
1/25/2029	0	0	0	0	0
1/25/2030	0	0	0	0	0
1/25/2031	0	0	0	0	0
1/25/2032	0	0	0	0	0
1/25/2033	0	0	0	0	0
1/25/2034	0	0	0	0	0
1/25/2035	0	0	0	0	0
1/25/2036	0	0	0	0	0
1/25/2037	0	0	0	0	0
1/25/2038	0	0	0	0	0
1/25/2039	0	0	0	0	0
1/25/2040	0	0	0	0	0
1/25/2041	0	0	0	0	0
1/25/2042	0	0	0	0	0
Average Life(Years)	8.61	6.78	4.79	3.93	3.43

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Date	IO	IO	IO	IO	IO	IO
	0	100	275	400	500	500
1/25/2002	100	100	100	100	100	100
1/25/2003	96	95	92	91	89	89
1/25/2004	92	87	79	73	69	69
1/25/2005	87	78	63	54	47	47
1/25/2006	82	69	50	38	31	31
1/25/2007	77	61	39	27	20	20
1/25/2008	71	53	30	19	13	13
1/25/2009	65	45	23	13	8	8
1/25/2010	59	38	17	9	5	5
1/25/2011	52	32	13	6	3	3
1/25/2012	44	26	9	4	2	2
1/25/2013	36	20	6	2	1	1
1/25/2014	28	14	4	1	1	1
1/25/2015	19	9	2	1	*	*
1/25/2016	9	4	1	*	*	*
1/25/2017	*	*	*	*	*	*
1/25/2018	0	0	0	0	0	0
1/25/2019	0	0	0	0	0	0
1/25/2020	0	0	0	0	0	0
1/25/2021	0	0	0	0	0	0
1/25/2022	0	0	0	0	0	0
1/25/2023	0	0	0	0	0	0
1/25/2024	0	0	0	0	0	0
1/25/2025	0	0	0	0	0	0
1/25/2026	0	0	0	0	0	0
1/25/2027	0	0	0	0	0	0
1/25/2028	0	0	0	0	0	0
1/25/2029	0	0	0	0	0	0
1/25/2030	0	0	0	0	0	0
1/25/2031	0	0	0	0	0	0
1/25/2032	0	0	0	0	0	0
1/25/2033	0	0	0	0	0	0
1/25/2034	0	0	0	0	0	0
1/25/2035	0	0	0	0	0	0
1/25/2036	0	0	0	0	0	0
1/25/2037	0	0	0	0	0	0
1/25/2038	0	0	0	0	0	0
1/25/2039	0	0	0	0	0	0
1/25/2040	0	0	0	0	0	0
1/25/2041	0	0	0	0	0	0
1/25/2042	0	0	0	0	0	0
Average Life(Years)	8.69	6.83	4.80	3.92	3.42	3.42

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Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
PT	319,054,000.00	6.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.0000	01/30/02	15 year	6.63	179.00	275.0PSA	90:00

Senior Bond, 98.17 percent of deal

Price	PSA	PSA	PSA	PSA	PSA	PSA	PSA
90:00	7.726	8.109	8.824	9.342	9.751		
Avg Life	8.693	6.804	4.754	3.865	3.359		
Duration	5.948	4.805	3.542	2.980	2.650		
First Pay	2/02	2/02	2/02	2/02	2/02		
Last Pay	3/17	3/17	3/17	3/17	3/17		

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
B1	2,762,500.00	6.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.0000	01/30/02	15 year	6.63	179.00	275.0PSA	90:00

Price	PSA	PSA	PSA	PSA	PSA	PSA	PSA
90:00	7.726	7.794	7.899	7.966	8.015		
Avg Life	8.693	8.211	7.540	7.163	6.909		
Duration	5.948	5.719	5.395	5.210	5.082		
First Pay	2/02	2/02	2/02	2/02	2/02		
Last Pay	3/17	3/17	3/17	3/17	3/17		

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
IO	315,691,076.00	0.33385	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	0.3338	01/30/02	15 year	6.63	179.00	275.0PSA	90:00

Price	PSA	PSA	PSA	PSA	PSA	PSA	PSA	PSA
90:00	-37.633	-42.014	-50.034	-56.078	-61.134			
Avg Life	8.695	6.831	4.803	3.924	3.422			
Duration	13.126	13.416	13.977	14.424	14.814			
First Pay	2/02	2/02	2/02	2/02	2/02			
Last Pay	3/17	3/17	3/17	3/17	3/17			

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
PO	160,974.47	0.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	0.0000	01/30/02	15 year	6.63	179.00	275.0PSA	90:00

Price	PSA	PSA	PSA	PSA	PSA	PSA	PSA	PSA
90:00	1.244	1.590	2.267	2.771	3.172			
Avg Life	8.608	6.783	4.793	3.927	3.432			
Duration	8.333	6.472	4.508	3.681	3.216			
First Pay	2/02	2/02	2/02	2/02	2/02			
Last Pay	12/16	12/16	12/16	12/16	12/16			