

FORM SE  
FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS  
BY ELECTRONIC FILERS

Chase Mortgage Finance Corporation  
Exact name of registrant as specified in charter

0000830379  
Registrant CIK Number

Current Report of Form 8-K (Feb. 21, 2002)  
Electronic report, schedule or registration statement  
of which the documents are a part (give period of report)

333-76801  
SEC file number, if available

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

**PROCESSED**  
**FEB 27 2002**  
**P THOMSON FINANCIAL**

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

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

Filings Made by Person Other Than the Registrant:

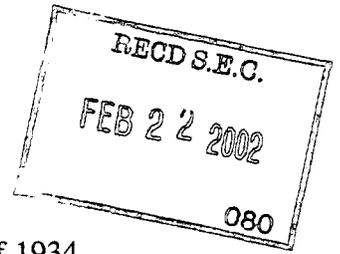
After reasonable inquiry and to the best of my knowledge and belief, I certify on \_\_\_\_\_, 19\_\_\_\_, that the information set forth in this statement is true and complete.

By: \_\_\_\_\_  
(Name)  
\_\_\_\_\_  
(Title)

SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

FORM 8-K

CURRENT REPORT



Pursuant to Section 13 or 15(d) of the Securities Exchange Act of 1934

Date of Report (Date of earliest event reported) February 21, 2002

Chase Mortgage Finance Corporation  
(Exact name of registrant as specified in its charter)

<u>Delaware</u> (State or other jurisdiction of incorporation)	<u>333-76801</u> (Commission File Number)	<u>52-1495132</u> (I.R.S. Employer Identification No.)
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<u>343 Thornall Street, Edison, New Jersey</u> (Address of principal executive offices)	<u>08837</u> (Zip Code)
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Registrant's telephone number, including area code (732) 205-0600

Not applicable  
(Former name or former address, if changed since last report.)

ITEM 5. Other Events

Attached as an exhibit are the Computational Materials (as defined in the no-action letter dated May 20, 1994 issued by the Securities and Exchange Commission to Kidder, Peabody Acceptance Corporation I, Kidder, Peabody & Co. Incorporated and Kidder Structured Asset Corporation) prepared by J.P. Morgan Securities Inc. which are hereby filed pursuant to such letter.

ITEM 7. Financial Statements and Exhibits

(c) Exhibits

Item 601(a)  
of Regulation S-K  
Exhibit No.

Description

(99)

Computational Materials prepared by J.P. Morgan Securities Inc. in connection with Chase Mortgage Finance Corporation, Multi-Class Mortgage Pass-Through Certificates, Series 2002-S5.

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

CHASE MORTGAGE FINANCE CORPORATION

February 21, 2002

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By: Eileen Lindblom  
Vice President

INDEX TO EXHIBITS

<u>Exhibit No.</u>	<u>Description</u>	<u>Paper (P) or Electronic (E)</u>
(99)	Computational Materials prepared by J.P. Morgan Securities Inc. in connection with Chase Mortgage Finance Corporation, Multi-Class Mortgage Pass-Through Certificates, Series 2002-S5.	(P)

Yields Given Prices Report CHASE02SS 30 year 6.2's

User ID: ck780721 Deals Directory: /net/s0031/data/intex/structool/DATA/ck780721

Date: 02/21/2002 12:40:49

Bond: PO Balance: 307,859.96 Coupon: 0.000000

Settlement Date: 2/26/2002 WHOLE 30 year WAC: 6.56 WAM: 177.15

Months	PSA	PSA	PSA	PSA	PSA	PSA
	0	100	200	250	400	500
100-0	0.000	0.000	0.000	0.000	0.000	0.000
100-4	-0.014	-0.018	-0.023	-0.025	-0.032	-0.037
100-8	-0.029	-0.037	-0.046	-0.050	-0.064	-0.074
100-12	-0.043	-0.055	-0.068	-0.075	-0.096	-0.111
100-16	-0.058	-0.074	-0.091	-0.100	-0.128	-0.147
100-20	-0.072	-0.092	-0.114	-0.125	-0.160	-0.184
100-24	-0.087	-0.110	-0.136	-0.150	-0.192	-0.221
100-28	-0.101	-0.128	-0.159	-0.175	-0.224	-0.257
*101-0	-0.115	-0.147	-0.181	-0.199	-0.256	-0.293
101-4	-0.129	-0.165	-0.204	-0.224	-0.287	-0.330
101-8	-0.144	-0.183	-0.226	-0.249	-0.319	-0.366
101-12	-0.158	-0.201	-0.249	-0.273	-0.350	-0.402
101-16	-0.172	-0.219	-0.271	-0.298	-0.382	-0.438
101-20	-0.186	-0.237	-0.293	-0.323	-0.413	-0.474
101-24	-0.201	-0.255	-0.315	-0.347	-0.445	-0.510
101-28	-0.215	-0.273	-0.338	-0.371	-0.476	-0.546
102-0	-0.229	-0.291	-0.360	-0.396	-0.507	-0.582
AVGLIFE	8.626	6.771	5.475	4.975	3.880	3.380
DURATION	8.651	6.801	5.504	5.003	3.904	3.401
FIRST PAY	3/02	3/02	3/02	3/02	3/02	3/02
LAST PAY	1/17	1/17	1/17	1/17	1/17	1/17

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the attached information contains certain tables and other statistical analyses (the "Computational Materials") which have been prepared by JPMSI in reliance upon information furnished by the Issuer. They may not be provided to any third party other than the addressee's legal, tax, financial and/or accounting advisors for purposes of evaluating said material. Numerous assumptions were used in preparing the Computational Materials which may or may not be reflected therein. As such, no assurance can be given as to the Computational Materials' accuracy, appropriateness or completeness in any particular context; nor as to whether the Computational Materials and/or the assumptions upon which they are based reflect present market conditions or future market performance. These Computational Materials should not be construed as either projections or predictions, or as legal, tax, financial or accounting advice. Any weighted average lives, yields and principal payment periods shown in the Computational Materials are based on prepayment assumptions, and changes in such prepayment assumptions may dramatically affect such weighted average lives, yields and principal payment periods. In addition, it is possible that prepayments on the underlying assets will occur at rates slower or faster than the rates shown in the Computational Materials. Furthermore, unless otherwise provided, the Computational Materials assume no losses on the underlying assets and no interest shortfalls. The specific characteristics of the securities issued may differ from those shown in the Computational Materials due to differences between the actual underlying assets and the hypothetical underlying assets used in preparing the Computational Materials. The principal amount and designation of any security described in the Computational Materials are subject to change prior to issuance. Neither JPMSI nor any of its affiliates makes any representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yields on the securities.

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Fields Given Prices Report CHASE02SS5 30 year 6.2's

User ID: ck780721 Deals Directory: /ne/s0031/data/intex/structool/DATA/ck780721

Date: 02/21/2002 12:40:48

Bond: A1 Balance: 196,995,000 Coupon: 6.000000

Maturity Date: 2/26/2002 WHOLE 30 year WAC: 6.56 WAM: 177.15

Months	PSA	PSA	PSA	PSA	PSA	PSA	PSA
	0	100	200	250	400	500	PSA
100-0	6.011	5.997	5.981	5.973	5.948	5.932	
100-4	5.991	5.972	5.952	5.941	5.909	5.887	
100-8	5.972	5.948	5.922	5.909	5.869	5.843	
100-12	5.952	5.923	5.893	5.878	5.830	5.798	
100-16	5.932	5.899	5.864	5.846	5.791	5.754	
100-20	5.912	5.875	5.835	5.814	5.751	5.709	
100-24	5.892	5.850	5.806	5.783	5.712	5.665	
100-28	5.872	5.826	5.777	5.751	5.673	5.621	
*101-0	5.853	5.802	5.748	5.720	5.634	5.577	
101-4	5.833	5.778	5.719	5.689	5.595	5.533	
101-8	5.814	5.754	5.690	5.657	5.557	5.489	
101-12	5.794	5.730	5.661	5.626	5.518	5.446	
101-16	5.774	5.706	5.633	5.595	5.479	5.402	
101-20	5.755	5.682	5.604	5.564	5.441	5.358	
101-24	5.735	5.658	5.575	5.533	5.402	5.315	
101-28	5.716	5.634	5.547	5.502	5.364	5.272	
102-0	5.697	5.610	5.518	5.471	5.326	5.228	
AVG LIFE	8.590	6.712	5.399	4.893	3.783	3.276	
URATION	6.264	5.105	4.262	3.927	3.167	2.803	
RRST PAY	3/02	3/02	3/02	3/02	3/02	3/02	
AST PAY	1/17	1/17	1/17	1/17	1/17	1/17	

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