Specified pool transaction information data elements and display dissemination details as of May 17, 2021, including sample values and display ranges (after truncating and rounding), are set forth below.

Data Element to be Disseminated	MBS Specified Pool Transaction Dissemination	SBA-Backed ABS Specified Pool Transaction Dissemination	Sample Values[1]
Product Type	The type of properties (or real-estate projects) subject to the mortgage underlying the MBS. For example, single family residential dwelling mortgage loans, multi-family residential dwelling mortgage loans or project loans.	Not Applicable.	Single Family Multi-Family Project
Amortization Type	Identification of the underlying mortgage types. For example, level payment, adjustable rate mortgages (ARM) or balloon payment.	Identification of the underlying loan type. For example, level payment or variable interest rate.	Level Payment ARM Balloon
Issuing Agency	The agency or GSE that issues the certificate and guaranteed the payment of principal and interest of the MBS: Fannie Mae, Freddie Mac or Ginnie Mae.	Small Business Administration.	Fannie Mae Freddie Mac Ginnie Mae Small Business Administration
Coupon	The stated annual percentage rate of interest.	The stated annual percentage rate of interest.	Coupon will be disseminated after rounding down to the nearest quarter percentage point. For example, an interest rate of 5.12 percent will be shown as 5 percent.
Original Maturity	The original stated term after which the principal amount of the security is due to be repaid in full, or the end of the life of the MBS.	The original stated term after which the principal amount of the security is due to be repaid in full, or the end of the life of the SBA-backed ABS.	Original maturity is expressed in months and rounded up to the nearest 10. For example, an original maturity of 358 months will be shown as 360 months.

Weighted Average Coupon (WAC)	WAC is the weighted average interest rate of the underlying mortgage loans or pools that serve as collateral for a mortgage security, weighted by the size of the principal loan balances. It is calculated by weighting the interest rate of each mortgage loan in the pool by the amount of the mortgage outstanding.	WAC is the weighted average interest rate of the underlying SBA loans or pools that serve as collateral for the security, weighted by the size of the principal loan balances. It is calculated by weighting the interest rate of each SBA loan in the pool by the amount of the loan outstanding.	WAC will be disseminated after truncating to a single decimal. For example, a WAC of 7.13 percent will be shown as 7.1 percent.
Weighted Average Maturity (WAM)	WAM is the weighted average number of months to the final payment of each loan backing an MBS, weighted by the size of the principal loan balances. WAM is calculated by weighting the remaining number of months to maturity for each mortgage loan in the pool by the amount of the mortgage outstanding.	WAM is the weighted average number of months to the final payment of each loan backing an SBA-backed ABS, weighted by the size of the principal loan balances. WAM is calculated by weighting the remaining number of months to maturity for each loan in the pool by the amount of the loan outstanding.	WAM will be disseminated rounded down to the nearest 10. For example, a WAM of 87 months will be shown as 80 months.
Weighted Average Loan Age (WALA)	WALA is the weighted average number of months since the date of the loan origination of the mortgages (*i.e.*, the age of the loans) backing an MBS, weighted by the size of the principal loan balances.	WALA is the weighted average number of months since the date of the loan origination of the loans (*i.e.*, the age of the loans) backing an SBA-backed ABS, weighted by the size of the principal loan balances.	WALA will be disseminated rounded up to the nearest 10. For example, a WALA of 163 months will be shown as 170 months.
Average Loan Size (ALS)	Current ALS is calculated by dividing the current mortgage loan outstanding principal balance by the number of loans that remain outstanding.	Not Applicable.	ALS will be rounded down to the nearest 25. For example, an ALS of 113 (*i.e.*, $113,000 average loan size) will be shown as 100.
Original Loan-to-Value (original LTV) *(revised effective on 5/17/21)*	Original LTV ratio expresses the amount of a first mortgage lien as a percentage of the total appraised value of the real property for which the mortgage was made.	Not Applicable.	Original LTV ratio will be shown as the upper limit of the applicable category. Categories are as follows: up to 20; 21-40; 41-60; 61-80; 81-93; 94-100; 101-120; and 121+. For example, an original LTV of 92 percent will be shown as 93 percent.

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[1]   The sample values are for illustration purposes only. TRACE technical specifications include more specific descriptions of the fields and the values to be disseminated.