

Reference Cashflow Database (RCD)

ABX Index Floating Payments

As of 28 April 2026

The S&P Global Market Intelligence (SPGMI) Reference Cashflow Database (RCD) service has determined the below floating and/or additional payments due on the indicated ABX indices for a \$1M (USD) trade.

For ABX.HE.PENAAA.06-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$1.028628793**
 - **Implied Writedown Reimbursement Amount \$2.678165668**
- MABST05-NC2 A-3
 - Interest Shortfall Payment Amount \$1.028628793
 - Implied Writedown Reimbursement Amount \$2.678165668

For ABX.HE.AAA.06-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$1.648801328**
 - **Implied Writedown Reimbursement Amount \$4.292864416**
- MABST05-NC2 A-4
 - Interest Shortfall Payment Amount \$1.648801328
 - Implied Writedown Reimbursement Amount \$4.292864416

For ABX.HE.AA.06-1:

- **Index Total:**
 - **Writedown Amount \$1.877653204**
 - **Interest Shortfall Payment Amount \$53.255555604**
- ACEHELT05-HE7 M-2
 - Interest Shortfall Payment Amount \$8.010822741
- ARSI05-W2 M-2
 - Interest Shortfall Payment Amount \$14.666666667
- FFMLT05-FF12 M-2
 - Interest Shortfall Payment Amount \$8.401979080
- HEAT05-8 M-2
 - Interest Shortfall Payment Amount \$5.144217415
- SABRT05-HE1 M-1
 - Writedown Amount \$1.877653204
 - Interest Shortfall Payment Amount \$3.932327301
- SAILT05-HE3 M2
 - Interest Shortfall Payment Amount \$13.099542400

For ABX.HE.A.06-1:

- **Index Total:**
 - **Writedown Reimbursement Amount \$215.729833402**
 - **Interest Shortfall Payment Amount \$160.406683888**
- AMST05-R11 M-5
 - Interest Shortfall Payment Amount \$24.750000000
- CWABT05-BC5 M5
 - Interest Shortfall Payment Amount \$24.293227342
- GSAMPT05-HE4 M-5
 - Interest Shortfall Payment Amount \$24.750000000
- JPMMA05-OPT1 M5
 - Interest Shortfall Payment Amount \$8.718906320
- LBMLT05-WL2 M-5
 - Writedown Reimbursement Amount \$2.287715309
 - Interest Shortfall Payment Amount \$8.439585230
- MLMIT05-AR1 M-2
 - Writedown Reimbursement Amount \$213.299386429
 - Interest Shortfall Payment Amount \$14.048037495
- NCHELT05-4 M-5
 - Interest Shortfall Payment Amount \$22.936887634
- RAMP05-EFC4 M-5
 - Interest Shortfall Payment Amount \$15.349188343
- RASC05-KS11 M-5
 - Writedown Reimbursement Amount \$0.142731664
 - Interest Shortfall Payment Amount \$13.312667326
- SVHLT05-4 M-5
 - Interest Shortfall Payment Amount \$3.808184199

For ABX.HE.BBB.06-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$70.583333333**
- SASC05-WF4 M8
 - Interest Shortfall Payment Amount \$70.583333333

For ABX.HE.BBB-.06-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$122.375000000**
- SASC05-WF4 M9
 - Interest Shortfall Payment Amount \$122.375000000

For ABX.HE.PENAAA.06-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$2.596731661**
 - **Implied Writedown Reimbursement Amount \$15.733767437**
- ARSI06-W1 A-2C
 - Interest Shortfall Payment Amount \$1.077280710
- LBMLT06-1 II-A3
 - Interest Shortfall Payment Amount \$0.970344269

- MSAC06-WMC2 A-2c
 - Interest Shortfall Payment Amount \$0.549106682
 - Implied Writedown Reimbursement Amount \$10.613891443
- MSCT06-HE2 A-2c
 - Implied Writedown Reimbursement Amount \$5.119875995

For ABX.HE.AAA.06-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$17.529746111**
 - **Implied Writedown Amount \$13.197238430**
 - **Implied Writedown Reimbursement Amount \$120.550282488**
- ARSI06-W1 A-2D
 - Interest Shortfall Payment Amount \$1.962221258
- CWABT06-8 2A4
 - Interest Shortfall Payment Amount \$2.965261827
- GSAMPT06-HE3 A-2D
 - Interest Shortfall Payment Amount \$2.720858961
- HEAT06-4 2-A-4
 - Interest Shortfall Payment Amount \$0.591602324
- LBMLT06-1 II-A4
 - Interest Shortfall Payment Amount \$2.408143991
- MSAC06-WMC2 A-2d
 - Interest Shortfall Payment Amount \$0.549106681
 - Implied Writedown Reimbursement Amount \$10.613890336
- MSCT06-HE2 A-2d
 - Implied Writedown Reimbursement Amount \$109.936392152
- SAILT06-4 A5
 - Interest Shortfall Payment Amount \$2.016947674
 - Implied Writedown Amount \$13.197238430
- SVHLT06-OPT5 II-A-4
 - Interest Shortfall Payment Amount \$4.315603394

For ABX.HE.AA.06-2:

- **Index Total:**
 - **Writedown Reimbursement Amount \$98.683963175**
 - **Interest Shortfall Payment Amount \$44.722380260**
- ACEHELT06-NC1 M-2
 - Writedown Reimbursement Amount \$95.627791073
 - Interest Shortfall Payment Amount \$5.158994053
- CARRMLT06-NC1 M-2
 - Interest Shortfall Payment Amount \$7.791666667
- JPMMA06-FRE1 M2
 - Interest Shortfall Payment Amount \$7.791666667
- MABST06-NC1 M-2
 - Writedown Reimbursement Amount \$3.056172102
 - Interest Shortfall Payment Amount \$6.464491477
- MLMIT06-HE1 M-2
 - Interest Shortfall Payment Amount \$4.489974292
- RAMP06-NC2 M-2
 - Interest Shortfall Payment Amount \$5.233920438

- RASC06-KS3 M-2
 - Interest Shortfall Payment Amount \$7.791666667

For ABX.HE.A.06-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$20.166666667**
- SABRT06-OP1 M-5
 - Interest Shortfall Payment Amount \$20.166666667

For ABX.HE.BBB.06-2:

- **Index Total:**
 - **Writedown Reimbursement Amount \$538.332671783**
 - **Interest Shortfall Payment Amount \$33.122749510**
- SABRT06-OP1 B-2
 - Writedown Reimbursement Amount \$538.332671783
 - Interest Shortfall Payment Amount \$33.122749510

For ABX.HE.PENAAA.07-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$8.130115304**
 - **Implied Writedown Amount \$50.169487836**
 - **Implied Writedown Reimbursement Amount \$23,084.892846059**
- ACEHELT06-NC3 A-2C
 - Interest Shortfall Payment Amount \$0.756338606
 - Implied Writedown Reimbursement Amount \$23,059.267678308
- CARRMLT06-NC4 A-3
 - Interest Shortfall Payment Amount \$0.510739762
- FFMLT06-FF13 A-2C
 - Interest Shortfall Payment Amount \$0.675494577
 - Implied Writedown Amount \$12.215369873
- FHLT06-3 II-A3
 - Interest Shortfall Payment Amount \$0.722640702
 - Implied Writedown Reimbursement Amount \$3.661787064
- HEAT06-7 2-A-3
 - Interest Shortfall Payment Amount \$1.018251212
- LBMLT06-6 II-A3
 - Interest Shortfall Payment Amount \$0.795461601
 - Implied Writedown Amount \$34.885438398
- MABST06-NC3 A-4
 - Interest Shortfall Payment Amount \$0.799410022
 - Implied Writedown Amount \$2.706596955
- MLMIT06-HE5 A-2C
 - Interest Shortfall Payment Amount \$0.817686117
 - Implied Writedown Reimbursement Amount \$19.795087653
- MSAC06-HE6 A-2c
 - Interest Shortfall Payment Amount \$1.006812459
 - Implied Writedown Reimbursement Amount \$2.168293034
- SABRT06-HE2 A-2C
 - Interest Shortfall Payment Amount \$0.789302977
 - Implied Writedown Amount \$0.362082609

- SASC06-BC4 A4
 - Interest Shortfall Payment Amount \$0.237977270

For ABX.HE.AAA.07-1:

- **Index Total:**
 - **Writedown Reimbursement Amount \$0.400899169**
 - **Interest Shortfall Payment Amount \$28.935561498**
 - **Implied Writedown Amount \$384.984422186**
 - **Implied Writedown Reimbursement Amount \$23,085.069938939**
- ABFCAB06-OPT2 A-3-D
 - Interest Shortfall Payment Amount \$3.862661897
- ACEHELT06-NC3 A-2D
 - Interest Shortfall Payment Amount \$0.756338610
 - Implied Writedown Reimbursement Amount \$23,059.267681398
- CARRMLT06-NC4 A-4
 - Interest Shortfall Payment Amount \$4.125000000
- CBASS06-CB6 A-II-4
 - Interest Shortfall Payment Amount \$2.227139452
- CWABT06-18 2A3
 - Interest Shortfall Payment Amount \$1.773603926
- FFMLT06-FF13 A-2D
 - Interest Shortfall Payment Amount \$1.104309559
 - Implied Writedown Amount \$19.969885500
- FHLT06-3 II-A4
 - Interest Shortfall Payment Amount \$0.757588771
 - Implied Writedown Reimbursement Amount \$3.838879903
- GSAMPT06-HE5 A-2D
 - Interest Shortfall Payment Amount \$3.720993615
- JPMMA06-CH2 AV5
 - Interest Shortfall Payment Amount \$0.164537056
- LBMLT06-6 II-A4
 - Interest Shortfall Payment Amount \$0.795461604
 - Implied Writedown Amount \$34.885440598
- MABST06-NC3 A-5
 - Interest Shortfall Payment Amount \$0.799410019
 - Implied Writedown Amount \$2.706594472
- MLMIT06-HE5 A-2D
 - Interest Shortfall Payment Amount \$0.817686117
 - Implied Writedown Reimbursement Amount \$19.795087467
- MSAC06-HE6 A-2d
 - Interest Shortfall Payment Amount \$1.006812465
 - Implied Writedown Reimbursement Amount \$2.168290172
- RASC06-KS9 A-I-4
 - Writedown Reimbursement Amount \$0.400899169
 - Interest Shortfall Payment Amount \$2.484354638
- SABRT06-HE2 A-2D
 - Interest Shortfall Payment Amount \$0.789302982
 - Implied Writedown Amount \$0.362081898
- SASC06-BC4 A5
 - Interest Shortfall Payment Amount \$2.723508341
 - Implied Writedown Amount \$327.060419717

- SVHLT06-EQ1 A-4
 - Interest Shortfall Payment Amount \$1.026852448

For ABX.HE.PENAAA.07-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$111.396235588**
 - **Interest Shortfall Reimbursement Payment Amount \$12.204362735**
 - **Implied Writedown Amount \$142.422606107**
 - **Implied Writedown Reimbursement Amount \$44.507079991**
- ACEHELT07-HE4 A-2C
 - Interest Shortfall Payment Amount \$10.042931258
- CITIMLT07-AMC2 A-3-B
 - Implied Writedown Amount \$6.271122918
- FFMLT07-FF1 A-2C
 - Interest Shortfall Payment Amount \$6.299392538
 - Implied Writedown Reimbursement Amount \$8.635736583
- GSAMPT07-NC1 A-2C
 - Interest Shortfall Payment Amount \$7.573206639
 - Implied Writedown Amount \$2.514621677
- HEAT07-2 2-A-3
 - Interest Shortfall Reimbursement Payment Amount \$12.204362735
 - Implied Writedown Reimbursement Amount \$1.245474684
- HISAST07-NC1 A-3
 - Interest Shortfall Payment Amount \$7.616646934
 - Implied Writedown Amount \$0.386193242
- MLFFMLT07-2 A-2C
 - Interest Shortfall Payment Amount \$6.233171646
 - Implied Writedown Amount \$2.623689184
- MLMIT07-MLN1 A-2C
 - Interest Shortfall Payment Amount \$8.996579627
- MSAC07-NC3 A-2c
 - Interest Shortfall Payment Amount \$7.416430609
 - Implied Writedown Reimbursement Amount \$19.705386646
- NHELI07-2 II-A-3
 - Interest Shortfall Payment Amount \$4.064451780
- NSMFT07-2 A-2C
 - Interest Shortfall Payment Amount \$18.740918546
- OOMLT07-5 II-A-3
 - Interest Shortfall Payment Amount \$9.227388204
 - Implied Writedown Amount \$113.403091272
- SABRT07-BR4 A-2B
 - Interest Shortfall Payment Amount \$7.867939660
 - Implied Writedown Amount \$0.175097314
- SVHLT07-OPT1 2-A-3
 - Interest Shortfall Payment Amount \$10.916161297
 - Implied Writedown Amount \$17.048790500
- WMHE07-HE2 IIA3
 - Interest Shortfall Payment Amount \$6.401016852
 - Implied Writedown Reimbursement Amount \$14.920482079

For ABX.HE.AAA.07-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$191.360724044**
 - **Implied Writedown Amount \$142.422604398**
 - **Implied Writedown Reimbursement Amount \$43.261605724**
- ACEHELT07-HE4 A-2D
 - Interest Shortfall Payment Amount \$10.042931182
- BSABST07-HE3 I-A-4
 - Interest Shortfall Payment Amount \$5.983660274
- CITIMLT07-AMC2 A-3-C
 - Implied Writedown Amount \$6.271121437
- CWABT07-1 2A4
 - Interest Shortfall Payment Amount \$33.405027731
- FFMLT07-FF1 A-2D
 - Interest Shortfall Payment Amount \$7.047728076
 - Implied Writedown Reimbursement Amount \$8.635735802
- GSAMPT07-NC1 A-2D
 - Interest Shortfall Payment Amount \$7.573206612
 - Implied Writedown Amount \$2.514620785
- HISAST07-NC1 A-4
 - Interest Shortfall Payment Amount \$10.545130931
 - Implied Writedown Amount \$0.386196155
- JPMMA07-CH3 A-5
 - Interest Shortfall Payment Amount \$3.418851046
- MLFFMLT07-2 A-2D
 - Interest Shortfall Payment Amount \$6.233171641
 - Implied Writedown Amount \$2.623688915
- MLMIT07-MLN1 A-2D
 - Interest Shortfall Payment Amount \$11.772353151
- MSAC07-NC3 A-2d
 - Interest Shortfall Payment Amount \$8.340986895
 - Implied Writedown Reimbursement Amount \$19.705386386
- NHELI07-2 II-A-4
 - Interest Shortfall Payment Amount \$4.064451767
- NSMFT07-2 A-2D
 - Interest Shortfall Payment Amount \$24.680893350
- OOMLT07-5 II-A-4
 - Interest Shortfall Payment Amount \$9.227388228
 - Implied Writedown Amount \$113.403088843
- RASC07-KS2 A-I-4
 - Interest Shortfall Payment Amount \$3.950886933
- SABRT07-BR4 A-2C
 - Interest Shortfall Payment Amount \$7.867939958
 - Implied Writedown Amount \$0.175097669
- SASC07-BC1 A5
 - Interest Shortfall Payment Amount \$19.888938116
- SVHLT07-OPT1 2-A-4
 - Interest Shortfall Payment Amount \$10.916161305
 - Implied Writedown Amount \$17.048790594

- WMHE07-HE2 IIA4
 - Interest Shortfall Payment Amount \$6.401016848
 - Implied Writedown Reimbursement Amount \$14.920483536

For ABX.HE.AA.07-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$22.147242436**
- JPMMA07-CH3 M-2
 - Interest Shortfall Payment Amount \$22.147242436

Disclosure

RCD publishes a monthly ABX Current Settlements XML file available for free at the below public site. To access the file, search with keyword: “**RCD ABX**” & sort by date for latest file

<https://www.spglobal.com/spdji/en>

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https://sf.markit.com/news/RCD_ABX_HE_INDEX.zip

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