

# Reference Cashflow Database (RCD)

## ABX Index Floating Payments

As of 26 February 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 \$0.955797652**
  - **Implied Writedown Amount \$95.716338862**
- MABST05-NC2 A-3
  - Interest Shortfall Payment Amount \$0.955797652
  - Implied Writedown Amount \$95.716338862

### For ABX.HE.AAA.06-1:

- **Index Total:**
  - **Interest Shortfall Payment Amount \$1.532059425**
  - **Implied Writedown Amount \$153.424858094**
- MABST05-NC2 A-4
  - Interest Shortfall Payment Amount \$1.532059425
  - Implied Writedown Amount \$153.424858094

### For ABX.HE.AA.06-1:

- **Index Total:**
  - **Writedown Amount \$5.337042828**
  - **Interest Shortfall Payment Amount \$47.398041731**
- ACEHELT05-HE7 M-2
  - Interest Shortfall Payment Amount \$7.282566128
- ARSI05-W2 M-2
  - Interest Shortfall Payment Amount \$13.333333333
- FFMLT05-FF12 M-2
  - Interest Shortfall Payment Amount \$6.143190915
- HEAT05-8 M-2
  - Interest Shortfall Payment Amount \$4.915676363
- SABRT05-HE1 M-1
  - Writedown Amount \$5.337042828
  - Interest Shortfall Payment Amount \$3.603073789
- SAILT05-HE3 M2
  - Interest Shortfall Payment Amount \$12.120201201

**For ABX.HE.A.06-1:**

- **Index Total:**
  - **Writedown Reimbursement Amount \$18.817409105**
  - **Interest Shortfall Payment Amount \$104.368893880**
- AMST05-R11 M-5
  - Interest Shortfall Payment Amount \$22.500000000
- CWABT05-BC5 M5
  - Interest Shortfall Payment Amount \$4.944120813
- GSAMPT05-HE4 M-5
  - Interest Shortfall Payment Amount \$22.500000000
- JPMMA05-OPT1 M5
  - Interest Shortfall Payment Amount \$7.926278473
- LBMLT05-WL2 M-5
  - Interest Shortfall Payment Amount \$7.672321033
- MLMIT05-AR1 M-2
  - Writedown Reimbursement Amount \$0.124604702
  - Interest Shortfall Payment Amount \$12.903817894
- NCHELT05-4 M-5
  - Interest Shortfall Payment Amount \$3.599087707
- RAMP05-EFC4 M-5
  - Interest Shortfall Payment Amount \$11.065649590
- RASC05-KS11 M-5
  - Writedown Reimbursement Amount \$4.966600791
  - Interest Shortfall Payment Amount \$8.584263110
- SVHLT05-4 M-5
  - Writedown Reimbursement Amount \$13.726203612
  - Interest Shortfall Payment Amount \$2.673355260

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

- **Index Total:**
  - **Interest Shortfall Payment Amount \$62.591272536**
- SASC05-WF4 M8
  - Interest Shortfall Payment Amount \$62.591272536

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

- **Index Total:**
  - **Interest Shortfall Payment Amount \$111.250000000**
- SASC05-WF4 M9
  - Interest Shortfall Payment Amount \$111.250000000

**For ABX.HE.PENAAA.06-2:**

- **Index Total:**
  - **Interest Shortfall Payment Amount \$1.955532239**
  - **Implied Writedown Amount \$1.795151948**
  - **Implied Writedown Reimbursement Amount \$13.234053231**
- ARSI06-W1 A-2C
  - Interest Shortfall Payment Amount \$0.993263895
- LBMLT06-1 II-A3
  - Interest Shortfall Payment Amount \$0.885025696

- MSAC06-WMC2 A-2c
  - Implied Writedown Reimbursement Amount \$13.234053231
- MSCT06-HE2 A-2c
  - Interest Shortfall Payment Amount \$0.077242648
  - Implied Writedown Amount \$1.795151948

**For ABX.HE.AAA.06-2:**

- **Index Total:**
  - **Interest Shortfall Payment Amount \$16.870500483**
  - **Implied Writedown Amount \$38.546354951**
  - **Implied Writedown Reimbursement Amount \$31.315402187**
- ARSI06-W1 A-2D
  - Interest Shortfall Payment Amount \$1.809188181
- CWABT06-8 2A4
  - Interest Shortfall Payment Amount \$2.770270512
- GSAMPT06-HE3 A-2D
  - Interest Shortfall Payment Amount \$2.562510996
- LBMLT06-1 II-A4
  - Interest Shortfall Payment Amount \$2.196405317
- MSAC06-WMC2 A-2d
  - Interest Shortfall Payment Amount \$0.034351514
  - Implied Writedown Reimbursement Amount \$13.234052455
- MSCT06-HE2 A-2d
  - Interest Shortfall Payment Amount \$1.658590576
  - Implied Writedown Amount \$38.546354951
- SAILT06-4 A5
  - Interest Shortfall Payment Amount \$1.863121601
  - Implied Writedown Reimbursement Amount \$18.081349733
- SVHLT06-OPT5 II-A-4
  - Interest Shortfall Payment Amount \$3.976061784

**For ABX.HE.AA.06-2:**

- **Index Total:**
  - **Writedown Reimbursement Amount \$136.930032440**
  - **Interest Shortfall Payment Amount \$27.746195229**
- ACEHELT06-NC1 M-2
  - Interest Shortfall Payment Amount \$4.689516370
- CARRMLT06-NC1 M-2
  - Interest Shortfall Payment Amount \$7.083333333
- JPMMA06-FRE1 M2
  - Interest Shortfall Payment Amount \$7.083333333
- MABST06-NC1 M-2
  - Writedown Reimbursement Amount \$136.930032440
- MLMIT06-HE1 M-2
  - Interest Shortfall Payment Amount \$4.133189803
- RAMP06-NC2 M-2
  - Interest Shortfall Payment Amount \$4.756822389

**For ABX.HE.A.06-2:**

- **Index Total:**
  - **Interest Shortfall Payment Amount \$18.333333333**
- SABRT06-OP1 M-5
  - Interest Shortfall Payment Amount \$18.333333333

**For ABX.HE.BBB.06-2:**

- **Index Total:**
  - **Writedown Reimbursement Amount \$48.515656699**
  - **Interest Shortfall Payment Amount \$29.905705595**
- SABRT06-OP1 B-2
  - Writedown Reimbursement Amount \$48.515656699
  - Interest Shortfall Payment Amount \$29.905705595

**For ABX.HE.PENAAA.07-1:**

- **Index Total:**
  - **Interest Shortfall Payment Amount \$8.493064448**
  - **Implied Writedown Amount \$23,063.151687688**
  - **Implied Writedown Reimbursement Amount \$68.630083648**
- ACEHELT06-NC3 A-2C
  - Interest Shortfall Payment Amount \$2.423620638
  - Implied Writedown Amount \$23,059.068171653
- CARRMLT06-NC4 A-3
  - Interest Shortfall Payment Amount \$0.488225162
- FFMLT06-FF13 A-2C
  - Interest Shortfall Payment Amount \$0.619323224
  - Implied Writedown Reimbursement Amount \$17.921534648
- FHLT06-3 II-A3
  - Interest Shortfall Payment Amount \$0.668998660
  - Implied Writedown Reimbursement Amount \$0.001449625
- HEAT06-7 2-A-3
  - Interest Shortfall Payment Amount \$0.929914231
- LBMLT06-6 II-A3
  - Interest Shortfall Payment Amount \$0.730276389
  - Implied Writedown Amount \$4.020283701
- MABST06-NC3 A-4
  - Interest Shortfall Payment Amount \$0.737316675
  - Implied Writedown Reimbursement Amount \$44.128429356
- MLMIT06-HE5 A-2C
  - Implied Writedown Reimbursement Amount \$0.102222218
- MSAC06-HE6 A-2c
  - Interest Shortfall Payment Amount \$0.921041291
  - Implied Writedown Amount \$0.063232333
- SABRT06-HE2 A-2C
  - Interest Shortfall Payment Amount \$0.724447600
  - Implied Writedown Reimbursement Amount \$6.476447801
- SASCO6-BC4 A4
  - Interest Shortfall Payment Amount \$0.249900577

**For ABX.HE.AAA.07-1:**

- **Index Total:**
  - **Writedown Reimbursement Amount \$5.360302843**
  - **Interest Shortfall Payment Amount \$25.901482398**
  - **Implied Writedown Amount \$23,063.151686869**
  - **Implied Writedown Reimbursement Amount \$187.483429725**
- ABFCAB06-OPT2 A-3-D
  - Interest Shortfall Payment Amount \$3.580778796
- ACEHELT06-NC3 A-2D
  - Interest Shortfall Payment Amount \$2.423620642
  - Implied Writedown Amount \$23,059.068171228
- CARRMLT06-NC4 A-4
  - Interest Shortfall Payment Amount \$3.750000000
- CBASS06-CB6 A-II-4
  - Interest Shortfall Payment Amount \$2.075485018
- CWABT06-18 2A3
  - Interest Shortfall Payment Amount \$0.327707183
- FFMLT06-FF13 A-2D
  - Interest Shortfall Payment Amount \$1.012479716
  - Implied Writedown Reimbursement Amount \$29.298417030
- FHLT06-3 II-A4
  - Interest Shortfall Payment Amount \$0.701352514
  - Implied Writedown Reimbursement Amount \$0.001522573
- GSAMPT06-HE5 A-2D
  - Interest Shortfall Payment Amount \$3.422861521
- JPMMA06-CH2 AV5
  - Interest Shortfall Payment Amount \$0.201442936
- LBMLT06-6 II-A4
  - Interest Shortfall Payment Amount \$0.730276391
  - Implied Writedown Amount \$4.020283717
- MABST06-NC3 A-5
  - Interest Shortfall Payment Amount \$0.737316672
  - Implied Writedown Reimbursement Amount \$44.128429407
- MLMIT06-HE5 A-2D
  - Interest Shortfall Payment Amount \$0.749463912
  - Implied Writedown Reimbursement Amount \$0.102221205
- MSAC06-HE6 A-2d
  - Interest Shortfall Payment Amount \$0.921041296
  - Implied Writedown Amount \$0.063231925
- RASC06-KS9 A-I-4
  - Writedown Reimbursement Amount \$5.360302843
- SABRT06-HE2 A-2D
  - Interest Shortfall Payment Amount \$0.724447605
  - Implied Writedown Reimbursement Amount \$6.476446844
- SASC06-BC4 A5
  - Interest Shortfall Payment Amount \$2.460596715
  - Implied Writedown Reimbursement Amount \$107.476392665
- SVHLT06-EQ1 A-4
  - Interest Shortfall Payment Amount \$2.082611481

**For ABX.HE.PENAAA.07-2:**

- **Index Total:**
  - **Interest Shortfall Payment Amount \$102.240792719**
  - **Interest Shortfall Reimbursement Payment Amount \$41.874901589**
  - **Implied Writedown Amount \$24.832090593**
  - **Implied Writedown Reimbursement Amount \$1,861.524077736**
- ACEHELT07-HE4 A-2C
  - Interest Shortfall Payment Amount \$9.135978945
- CITIMLT07-AMC2 A-3-B
  - Interest Shortfall Payment Amount \$6.254793336
  - Implied Writedown Amount \$23.306790653
- FFMLT07-FF1 A-2C
  - Interest Shortfall Payment Amount \$4.573595016
  - Implied Writedown Reimbursement Amount \$4.454549442
- GSAMPT07-NC1 A-2C
  - Interest Shortfall Payment Amount \$6.942076230
  - Implied Writedown Reimbursement Amount \$31.066632402
- HEAT07-2 2-A-3
  - Interest Shortfall Reimbursement Payment Amount \$41.874901589
  - Implied Writedown Reimbursement Amount \$160.872221519
- HISAST07-NC1 A-3
  - Interest Shortfall Payment Amount \$2.435582387
  - Implied Writedown Reimbursement Amount \$31.051999895
- MLFFMLT07-2 A-2C
  - Interest Shortfall Payment Amount \$3.698444042
  - Implied Writedown Amount \$0.098130959
- MLMIT07-MLN1 A-2C
  - Interest Shortfall Payment Amount \$1.173684297
- MSAC07-NC3 A-2c
  - Interest Shortfall Payment Amount \$9.221517416
  - Implied Writedown Reimbursement Amount \$35.624181004
- NHELI07-2 II-A-3
  - Interest Shortfall Payment Amount \$3.856577302
- NSMFT07-2 A-2C
  - Interest Shortfall Payment Amount \$29.275262467
- OOMLT07-5 II-A-3
  - Interest Shortfall Payment Amount \$8.439200303
  - Implied Writedown Amount \$0.250913723
- SABRT07-BR4 A-2B
  - Interest Shortfall Payment Amount \$7.207768308
  - Implied Writedown Amount \$1.176255259
- SVHLT07-OPT1 2-A-3
  - Interest Shortfall Payment Amount \$10.026312670
  - Implied Writedown Reimbursement Amount \$46.412657238
- WMHE07-HE2 IIA3
  - Implied Writedown Reimbursement Amount \$1,552.041836237

**For ABX.HE.AAA.07-2:**

- **Index Total:**
  - **Interest Shortfall Payment Amount \$156.834320064**
  - **Implied Writedown Amount \$24.832090289**
  - **Implied Writedown Reimbursement Amount \$1,700.651860864**
- ACEHELT07-HE4 A-2D
  - Interest Shortfall Payment Amount \$9.135978879
- CITIMLT07-AMC2 A-3-C
  - Interest Shortfall Payment Amount \$6.254793368
  - Implied Writedown Amount \$23.306789336
- CWABT07-1 2A4
  - Interest Shortfall Payment Amount \$29.487863798
- FFMLT07-FF1 A-2D
  - Interest Shortfall Payment Amount \$5.260241731
  - Implied Writedown Reimbursement Amount \$4.454550378
- GSAMPT07-NC1 A-2D
  - Interest Shortfall Payment Amount \$6.942076203
  - Implied Writedown Reimbursement Amount \$31.066633769
- HISAST07-NC1 A-4
  - Interest Shortfall Payment Amount \$5.145911936
  - Implied Writedown Reimbursement Amount \$31.052000059
- JPMMA07-CH3 A-5
  - Interest Shortfall Payment Amount \$0.150406433
- MLFFMLT07-2 A-2D
  - Interest Shortfall Payment Amount \$4.794639832
  - Implied Writedown Amount \$0.098130956
- MLMIT07-MLN1 A-2D
  - Interest Shortfall Payment Amount \$2.401327461
- MSAC07-NC3 A-2d
  - Interest Shortfall Payment Amount \$9.221517416
  - Implied Writedown Reimbursement Amount \$35.624181425
- NHELI07-2 II-A-4
  - Interest Shortfall Payment Amount \$3.856577300
- NSMFT07-2 A-2D
  - Interest Shortfall Payment Amount \$31.666666667
- OOMLT07-5 II-A-4
  - Interest Shortfall Payment Amount \$8.439200329
  - Implied Writedown Amount \$0.250911921
- SABRT07-BR4 A-2C
  - Interest Shortfall Payment Amount \$7.207768573
  - Implied Writedown Amount \$1.176258076
- SASCO7-BC1 A5
  - Interest Shortfall Payment Amount \$16.843037469
- SVHLT07-OPT1 2-A-4
  - Interest Shortfall Payment Amount \$10.026312671
  - Implied Writedown Reimbursement Amount \$46.412658391
- WMHE07-HE2 IIA4
  - Implied Writedown Reimbursement Amount \$1,552.041836842

**For ABX.HE.AA.07-2:**

- **Index Total:**
  - **Interest Shortfall Payment Amount \$3.319381151**
- JPMMA07-CH3 M-2
  - Interest Shortfall Payment Amount \$3.319381151

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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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