

Reference Cashflow Database (RCD)

ABX Index Floating Payments

As of 26 June 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 \$0.917319733**
 - **Implied Writedown Reimbursement Amount \$0.775484653**
- MABST05-NC2 A-3
 - Interest Shortfall Payment Amount \$0.917319733
 - Implied Writedown Reimbursement Amount \$0.775484653

For ABX.HE.AAA.06-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$1.470382711**
 - **Implied Writedown Reimbursement Amount \$1.243036511**
- MABST05-NC2 A-4
 - Interest Shortfall Payment Amount \$1.470382711
 - Implied Writedown Reimbursement Amount \$1.243036511

For ABX.HE.AA.06-1:

- **Index Total:**
 - **Writedown Amount \$0.989348371**
 - **Interest Shortfall Payment Amount \$46.065635399**
- ACEHELT05-HE7 M-2
 - Interest Shortfall Payment Amount \$6.485518773
- ARSI05-W2 M-2
 - Interest Shortfall Payment Amount \$13.108656082
- FFMLT05-FF12 M-2
 - Interest Shortfall Payment Amount \$6.979143147
- HEAT05-8 M-2
 - Interest Shortfall Payment Amount \$4.357323190
- SABRT05-HE1 M-1
 - Writedown Amount \$0.989348371
 - Interest Shortfall Payment Amount \$3.483711121
- SAILT05-HE3 M2
 - Interest Shortfall Payment Amount \$11.651283087

For ABX.HE.A.06-1:

- **Index Total:**
 - **Writedown Amount \$96.479942940**
 - **Writedown Reimbursement Amount \$3.739415898**
 - **Interest Shortfall Payment Amount \$94.639805318**
- AMST05-R11 M-5
 - Interest Shortfall Payment Amount \$22.500000000
- CWABT05-BC5 M5
 - Interest Shortfall Payment Amount \$3.126141932
- 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 \$7.119470722
- MLMIT05-AR1 M-2
 - Writedown Amount \$96.479942940
 - Interest Shortfall Payment Amount \$12.289697126
- RAMP05-EFC4 M-5
 - Interest Shortfall Payment Amount \$8.791938132
- RASC05-KS11 M-5
 - Writedown Reimbursement Amount \$3.739415898
 - Interest Shortfall Payment Amount \$8.035447880
- SVHLT05-4 M-5
 - Interest Shortfall Payment Amount \$2.350831053

For ABX.HE.BBB.06-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$61.947058391**
- SASC05-WF4 M8
 - Interest Shortfall Payment Amount \$61.947058391

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

- **Index Total:**
 - **Interest Shortfall Payment Amount \$97.087975357**
- SASC05-WF4 M9
 - Interest Shortfall Payment Amount \$97.087975357

For ABX.HE.PENAAA.06-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$1.363440602**
 - **Implied Writedown Reimbursement Amount \$2.458883039**
- LBMLT06-1 II-A3
 - Interest Shortfall Payment Amount \$0.871502433
- MSAC06-WMC2 A-2c
 - Interest Shortfall Payment Amount \$0.491938169
 - Implied Writedown Reimbursement Amount \$0.311277654
- MSCT06-HE2 A-2c
 - Implied Writedown Reimbursement Amount \$2.147605385

For ABX.HE.AAA.06-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$12.313900736**
 - **Implied Writedown Amount \$29.666169385**
 - **Implied Writedown Reimbursement Amount \$46.425675373**
- ARSI06-W1 A-2D
 - Interest Shortfall Payment Amount \$1.512538461
- CWABT06-8 2A4
 - Interest Shortfall Payment Amount \$2.605677738
- GSAMPT06-HE3 A-2D
 - Interest Shortfall Payment Amount \$2.408221960
- LBMLT06-1 II-A4
 - Interest Shortfall Payment Amount \$2.162844069
- MSAC06-WMC2 A-2d
 - Interest Shortfall Payment Amount \$0.491938169
 - Implied Writedown Reimbursement Amount \$0.311278285
- MSCT06-HE2 A-2d
 - Interest Shortfall Payment Amount \$1.313920539
 - Implied Writedown Reimbursement Amount \$46.114397089
- SAILT06-4 A5
 - Interest Shortfall Payment Amount \$1.818759799
 - Implied Writedown Amount \$29.666169385

For ABX.HE.AA.06-2:

- **Index Total:**
 - **Writedown Reimbursement Amount \$242.104327200**
 - **Interest Shortfall Payment Amount \$26.991284179**
- ACEHELT06-NC1 M-2
 - Writedown Reimbursement Amount \$222.106171147
 - Interest Shortfall Payment Amount \$4.704308751
- 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 \$19.998156053
- MLMIT06-HE1 M-2
 - Interest Shortfall Payment Amount \$4.003934671
- RAMP06-NC2 M-2
 - Interest Shortfall Payment Amount \$4.116374090

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:**
 - **Interest Shortfall Payment Amount \$30.740684648**
- SABRT06-OP1 B-2
 - Interest Shortfall Payment Amount \$30.740684648

For ABX.HE.PENAAA.07-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$5.507075783**
 - **Implied Writedown Amount \$136.140150954**
 - **Implied Writedown Reimbursement Amount \$23,073.913217860**
- ACEHELT06-NC3 A-2C
 - Interest Shortfall Payment Amount \$0.685018767
 - Implied Writedown Reimbursement Amount \$23,062.558597876
- BSABST06-HE10 II-1A-2
 - Interest Shortfall Payment Amount \$0.673183008
- FFMLT06-FF13 A-2C
 - Implied Writedown Amount \$32.023195500
- FHLT06-3 II-A3
 - Implied Writedown Amount \$100.429402903
- HEAT06-7 2-A-3
 - Interest Shortfall Payment Amount \$0.904657598
- LBMLT06-6 II-A3
 - Interest Shortfall Payment Amount \$0.704435726
 - Implied Writedown Amount \$1.055165082
- MABST06-NC3 A-4
 - Interest Shortfall Payment Amount \$0.720364894
 - Implied Writedown Amount \$2.632387469
- MLMIT06-HE5 A-2C
 - Implied Writedown Reimbursement Amount \$5.460404331
- MSAC06-HE6 A-2c
 - Interest Shortfall Payment Amount \$0.905223459
 - Implied Writedown Reimbursement Amount \$3.984973789
- SABRT06-HE2 A-2C
 - Interest Shortfall Payment Amount \$0.706473499
 - Implied Writedown Reimbursement Amount \$1.909241864
- SASC06-BC4 A4
 - Interest Shortfall Payment Amount \$0.207718831

For ABX.HE.AAA.07-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$20.116260418**
 - **Implied Writedown Amount \$227.966658288**
 - **Implied Writedown Reimbursement Amount \$23,073.913215537**
- ABFCAB06-OPT2 A-3-D
 - Interest Shortfall Payment Amount \$3.455232223
- ACEHELT06-NC3 A-2D
 - Interest Shortfall Payment Amount \$0.685018771
 - Implied Writedown Reimbursement Amount \$23,062.558594504

- BSABST06-HE10 II-1A-3
 - Interest Shortfall Payment Amount \$2.820789417
- CBASS06-CB6 A-II-4
 - Interest Shortfall Payment Amount \$1.959727457
- FFMLT06-FF13 A-2D
 - Implied Writedown Amount \$52.352043085
- FHLT06-3 II-A4
 - Implied Writedown Amount \$105.286326606
- GSAMPT06-HE5 A-2D
 - Interest Shortfall Payment Amount \$3.325288724
- JPMMA06-CH2 AV5
 - Interest Shortfall Payment Amount \$0.114647188
- LBMLT06-6 II-A4
 - Interest Shortfall Payment Amount \$0.704435728
 - Implied Writedown Amount \$1.055166664
- MABST06-NC3 A-5
 - Interest Shortfall Payment Amount \$0.720364891
 - Implied Writedown Amount \$2.632391263
- MLMIT06-HE5 A-2D
 - Interest Shortfall Payment Amount \$0.357923858
 - Implied Writedown Reimbursement Amount \$5.460405236
- MSAC06-HE6 A-2d
 - Interest Shortfall Payment Amount \$0.905223464
 - Implied Writedown Reimbursement Amount \$3.984971855
- SABRT06-HE2 A-2D
 - Interest Shortfall Payment Amount \$0.706473504
 - Implied Writedown Reimbursement Amount \$1.909243941
- SASC06-BC4 A5
 - Interest Shortfall Payment Amount \$2.451387142
 - Implied Writedown Amount \$66.640730670
- SVHLT06-EQ1 A-4
 - Interest Shortfall Payment Amount \$1.909748050

For ABX.HE.PENAAA.07-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$63.712681244**
 - **Interest Shortfall Reimbursement Payment Amount \$33.397010133**
 - **Implied Writedown Amount \$36.348710416**
 - **Implied Writedown Reimbursement Amount \$1,532.880775484**
- ACEHELT07-HE4 A-2C
 - Interest Shortfall Payment Amount \$1.529796184
 - Implied Writedown Amount \$0.091871912
- CITIMLT07-AMC2 A-3-B
 - Interest Shortfall Payment Amount \$6.058319368
 - Implied Writedown Amount \$14.586799686
- FFMLT07-FF1 A-2C
 - Interest Shortfall Payment Amount \$3.581575009
 - Implied Writedown Reimbursement Amount \$1.224516864
- GSAMPT07-NC1 A-2C
 - Interest Shortfall Payment Amount \$6.781860818
 - Implied Writedown Reimbursement Amount \$10.520250710

- HEAT07-2 2-A-3
 - Interest Shortfall Reimbursement Payment Amount \$33.397010133
 - Implied Writedown Reimbursement Amount \$1.214886076
- HISAST07-NC1 A-3
 - Interest Shortfall Payment Amount \$0.435742694
 - Implied Writedown Reimbursement Amount \$9.269868086
- MLFFMLT07-2 A-2C
 - Implied Writedown Reimbursement Amount \$0.276706523
- MLMIT07-MLN1 A-2C
 - Interest Shortfall Payment Amount \$3.419631971
- MSAC07-NC3 A-2c
 - Interest Shortfall Payment Amount \$9.024146811
 - Implied Writedown Reimbursement Amount \$0.267220014
- NSMFT07-2 A-2C
 - Interest Shortfall Payment Amount \$17.733058660
- OOMLT07-5 II-A-3
 - Interest Shortfall Payment Amount \$8.203489535
- SABRT07-BR4 A-2B
 - Interest Shortfall Payment Amount \$6.945060195
 - Implied Writedown Amount \$0.081165876
- SVHLT07-OPT1 2-A-3
 - Implied Writedown Amount \$21.588872942
- WMHE07-HE2 IIA3
 - Implied Writedown Reimbursement Amount \$1,510.107326694

For ABX.HE.AAA.07-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$114.999328361**
 - **Implied Writedown Amount \$36.348711776**
 - **Implied Writedown Reimbursement Amount \$1,531.665882784**
- ACEHELT07-HE4 A-2D
 - Interest Shortfall Payment Amount \$1.529796113
 - Implied Writedown Amount \$0.091872568
- CITIMLT07-AMC2 A-3-C
 - Interest Shortfall Payment Amount \$6.058319400
 - Implied Writedown Amount \$14.586798900
- CWABT07-1 2A4
 - Interest Shortfall Payment Amount \$26.886650541
- FFMLT07-FF1 A-2D
 - Interest Shortfall Payment Amount \$4.257453146
 - Implied Writedown Reimbursement Amount \$1.224517433
- GSAMPT07-NC1 A-2D
 - Interest Shortfall Payment Amount \$6.781860793
 - Implied Writedown Reimbursement Amount \$10.520249512
- HISAST07-NC1 A-4
 - Interest Shortfall Payment Amount \$3.055108767
 - Implied Writedown Reimbursement Amount \$9.269863772
- JPMMA07-CH3 A-5
 - Interest Shortfall Payment Amount \$0.003215461
- MLFFMLT07-2 A-2D
 - Implied Writedown Reimbursement Amount \$0.276706187

- MLMIT07-MLN1 A-2D
 - Interest Shortfall Payment Amount \$6.116421792
- MSAC07-NC3 A-2d
 - Interest Shortfall Payment Amount \$9.024146816
 - Implied Writedown Reimbursement Amount \$0.267220263
- NSMFT07-2 A-2D
 - Interest Shortfall Payment Amount \$23.241754028
- OOMLT07-5 II-A-4
 - Interest Shortfall Payment Amount \$8.203489561
 - Implied Writedown Amount \$0.000001051
- SABRT07-BR4 A-2C
 - Interest Shortfall Payment Amount \$6.945060459
 - Implied Writedown Amount \$0.081165989
- SASC07-BC1 A5
 - Interest Shortfall Payment Amount \$12.828099002
- SVHLT07-OPT1 2-A-4
 - Interest Shortfall Payment Amount \$0.067952484
 - Implied Writedown Amount \$21.588873268
- WMHE07-HE2 IIA4
 - Implied Writedown Reimbursement Amount \$1,510.107325616

For ABX.HE.AA.07-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$2.519409529**
- JPMMA07-CH3 M-2
 - Interest Shortfall Payment Amount \$2.519409529

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>

These XML files have a higher level of precision and should be used to determine all settlements. Any discrepancy between the data in this notice and the published RCD XML file(s) is purely accidental and in all cases the XML shall govern.

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

Contact us

If you have any queries about the RCD service or our ABX Current Settlement data, please contact us using the following methods:

- By email: customercare@ihsmarkit.com
- By telephone:
US: +1 800 447 2273
EMEA: +44 (0) 134 432 8300
Asia Pacific: +60 4 291 3600
Japan: +81 3 6262 1887

About S&P Global Market Intelligence

At S&P Global Market Intelligence, we understand the importance of accurate, deep and insightful information. Our team of experts delivers unrivaled insights and leading data and technology solutions, partnering with customers to expand their perspective, operate with confidence, and make decisions with conviction.

S&P Global Market Intelligence is a division of S&P Global (NYSE:SPGI).

S&P Global is the world's foremost provider of credit ratings, benchmarks, analytics and workflow solutions in the global capital, commodity and automotive markets. With every one of our offerings, we help many of the world's leading organizations navigate the economic landscape so they can plan for tomorrow, today. For more information, visit www.spglobal.com/marketintelligence.

Copyright © 2023 S&P Global Market Intelligence, a division of S&P Global Inc. All rights reserved.

These materials, including any software, data, processing technology, index data, ratings, credit-related analysis, research, model, software or other application or output described herein, or any part thereof (collectively the "**Property**") constitute the proprietary and confidential information of S&P Global Market Intelligence or its affiliates (each and together "**S&P Global**") and/or its third party provider licensors. S&P Global on behalf of itself and its third-party licensors reserves all rights in and to the Property. These materials have been prepared solely for information purposes based upon information generally available to the public and from sources believed to be reliable.

Any copying, reproduction, reverse-engineering, modification, distribution, transmission or disclosure of the Property, in any form or by any means, is strictly prohibited without the prior written consent of S&P Global. The Property shall not be used for any unauthorized or unlawful purposes. S&P Global Market Intelligence's opinions, statements, estimates, projections, quotes and credit-related and other analyses are statements of opinion as of the date they are expressed and not statements of fact or recommendations to purchase, hold, or sell any securities or to make any investment decisions, and do not address the suitability of any security, and there is no obligation on S&P Global Market Intelligence to update the foregoing or any other element of the Property. S&P Global Market Intelligence may provide index data. Direct investment in an index is not possible. Exposure to an asset class represented by an index is available through investable instruments based on that index. The Property and its composition and content are subject to change without notice.

THE PROPERTY IS PROVIDED ON AN "AS IS" BASIS. NEITHER S&P GLOBAL NOR ANY THIRD PARTY PROVIDERS (TOGETHER, "**S&P GLOBAL PARTIES**") MAKE ANY WARRANTY, EXPRESS OR IMPLIED, INCLUDING BUT NOT LIMITED TO ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE, FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE PROPERTY'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE PROPERTY WILL OPERATE IN ANY SOFTWARE OR HARDWARE CONFIGURATION, NOR ANY WARRANTIES, EXPRESS OR IMPLIED, AS TO ITS ACCURACY, AVAILABILITY, COMPLETENESS OR TIMELINESS, OR TO THE RESULTS TO BE OBTAINED FROM THE USE OF THE PROPERTY. S&P GLOBAL PARTIES SHALL NOT IN ANY WAY BE LIABLE TO ANY RECIPIENT FOR ANY INACCURACIES, ERRORS OR OMISSIONS REGARDLESS OF THE CAUSE. Without limiting the foregoing, S&P Global Parties shall have no liability whatsoever to any recipient, whether in contract, in tort (including negligence), under warranty, under statute or otherwise, in respect of any loss or damage suffered by any recipient as a result of or in connection with the Property, or any course of action determined, by it or any third party, whether or not based on or relating to the Property. In no event shall S&P Global be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees or losses (including without limitation lost income or lost profits and opportunity costs or losses caused by negligence) in connection with any use of the Property even if advised of the possibility of such damages. The Property should not be relied on and is not a substitute for the skill, judgment and experience of the user, its management, employees, advisors and/or clients when making investment and other business decisions.

The S&P Global logo is a registered trademark of S&P Global, and the trademarks of S&P Global used within this document or materials are protected by international laws. Any other names may be trademarks of their respective owners.

The inclusion of a link to an external website by S&P Global should not be understood to be an endorsement of that website or the website's owners (or their products/services). S&P Global is not responsible for either the content or output of external websites. S&P Global keeps certain activities of its divisions separate from each other in order to preserve the independence and objectivity of their respective activities. As a result, certain divisions of S&P Global may have information that is not available to other S&P Global divisions. S&P Global has established policies and procedures to maintain the confidentiality of certain nonpublic information received in connection with each analytical process. S&P Global may receive compensation for its ratings and certain analyses, normally from issuers or underwriters of securities or from obligors. S&P Global reserves the right to disseminate its opinions and analyses. S&P Global Ratings' public ratings and analyses are made available on its sites, www.spglobal.com/ratings (free of charge) and www.capitaliq.com (subscription), and may be distributed through other means, including via S&P Global publications and third party redistributors.