

Reference Cashflow Database (RCD)

ABX Index Floating Payments

As of 26 March 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 \$0.878677521**
 - **Implied Writedown Reimbursement Amount \$8.972513758**
- MABST05-NC2 A-3
 - Interest Shortfall Payment Amount \$0.878677521
 - Implied Writedown Reimbursement Amount \$8.972513758

For ABX.HE.AAA.06-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$1.408442650**
 - **Implied Writedown Reimbursement Amount \$14.382149781**
- MABST05-NC2 A-4
 - Interest Shortfall Payment Amount \$1.408442650
 - Implied Writedown Reimbursement Amount \$14.382149781

For ABX.HE.AA.06-1:

- **Index Total:**
 - **Writedown Amount \$2.291935591**
 - **Interest Shortfall Payment Amount \$37.909993868**
- ACEHELT05-HE7 M-2
 - Interest Shortfall Payment Amount \$6.797061720
- ARSI05-W2 M-2
 - Interest Shortfall Payment Amount \$12.444444444
- HEAT05-8 M-2
 - Interest Shortfall Payment Amount \$4.072767832
- SABRT05-HE1 M-1
 - Writedown Amount \$2.291935591
 - Interest Shortfall Payment Amount \$3.343390030
- SAILT05-HE3 M2
 - Interest Shortfall Payment Amount \$11.252329843

For ABX.HE.A.06-1:

- **Index Total:**
 - **Writedown Reimbursement Amount \$1.391124518**
 - **Interest Shortfall Payment Amount \$70.051214731**
- AMST05-R11 M-5
 - Interest Shortfall Payment Amount \$21.000000000
- GSAMPT05-HE4 M-5
 - Interest Shortfall Payment Amount \$21.000000000
- JPMMA05-OPT1 M5
 - Interest Shortfall Payment Amount \$7.397859908
- LBMLT05-WL2 M-5
 - Writedown Reimbursement Amount \$0.064834527
 - Interest Shortfall Payment Amount \$3.627762763
- MLMIT05-AR1 M-2
 - Writedown Reimbursement Amount \$0.783909666
 - Interest Shortfall Payment Amount \$11.952009088
- RAMP05-EFC4 M-5
 - Interest Shortfall Payment Amount \$2.583416525
- RASC05-KS11 M-5
 - Writedown Reimbursement Amount \$0.542380325
 - Interest Shortfall Payment Amount \$1.811983038
- SVHLT05-4 M-5
 - Interest Shortfall Payment Amount \$0.678183409

For ABX.HE.BBB.06-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$46.324674032**
- SASC05-WF4 M8
 - Interest Shortfall Payment Amount \$46.324674032

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

- **Index Total:**
 - **Interest Shortfall Payment Amount \$35.627130375**
- SASC05-WF4 M9
 - Interest Shortfall Payment Amount \$35.627130375

For ABX.HE.PENAAA.06-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$1.742907826**
 - **Implied Writedown Amount \$23.341302649**
- ARSI06-W1 A-2C
 - Interest Shortfall Payment Amount \$0.918578938
- LBMLT06-1 II-A3
 - Interest Shortfall Payment Amount \$0.824328888
- MSAC06-WMC2 A-2c
 - Implied Writedown Amount \$19.209295369
- MSCT06-HE2 A-2c
 - Implied Writedown Amount \$4.132007280

For ABX.HE.AAA.06-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$14.020257272**
 - **Implied Writedown Amount \$107.933701252**
 - **Implied Writedown Reimbursement Amount \$0.330266764**
- ARSI06-W1 A-2D
 - Interest Shortfall Payment Amount \$1.673152690
- CWABT06-8 2A4
 - Interest Shortfall Payment Amount \$2.547492644
- GSAMPT06-HE3 A-2D
 - Interest Shortfall Payment Amount \$2.335571259
- LBMLT06-1 II-A4
 - Interest Shortfall Payment Amount \$2.045771507
- MSAC06-WMC2 A-2d
 - Implied Writedown Amount \$19.209294792
- MSCT06-HE2 A-2d
 - Implied Writedown Amount \$88.724406460
- SAILT06-4 A5
 - Interest Shortfall Payment Amount \$1.716535084
 - Implied Writedown Reimbursement Amount \$0.330266764
- SVHLT06-OPT5 II-A-4
 - Interest Shortfall Payment Amount \$3.701734088

For ABX.HE.AA.06-2:

- **Index Total:**
 - **Writedown Reimbursement Amount \$12.631848474**
 - **Interest Shortfall Payment Amount \$19.571202003**
- ACEHELT06-NC1 M-2
 - Writedown Reimbursement Amount \$3.375694138
 - Interest Shortfall Payment Amount \$4.376881945
- CARRMLT06-NC1 M-2
 - Interest Shortfall Payment Amount \$6.611111111
- JPMMA06-FRE1 M2
 - Interest Shortfall Payment Amount \$6.611111111
- MABST06-NC1 M-2
 - Writedown Reimbursement Amount \$0.170735872
- MLMIT06-HE1 M-2
 - Interest Shortfall Payment Amount \$1.972097836
- RAMP06-NC2 M-2
 - Writedown Reimbursement Amount \$9.085418464

For ABX.HE.A.06-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$17.111111111**
- SABRT06-OP1 M-5
 - Interest Shortfall Payment Amount \$17.111111111

For ABX.HE.BBB.06-2:

- **Index Total:**
 - **Writedown Reimbursement Amount \$137.245126577**
 - **Interest Shortfall Payment Amount \$27.962178640**
- SABRT06-OP1 B-2
 - Writedown Reimbursement Amount \$137.245126577
 - Interest Shortfall Payment Amount \$27.962178640

For ABX.HE.PENAAA.07-1:

- **Index Total:**
 - **Writedown Reimbursement Amount \$0.105291796**
 - **Interest Shortfall Payment Amount \$4.624973418**
 - **Implied Writedown Amount \$88.831502111**
 - **Implied Writedown Reimbursement Amount \$9.578519452**
- ACEHELT06-NC3 A-2C
 - Interest Shortfall Payment Amount \$0.643256949
 - Implied Writedown Amount \$0.199506655
- BSABST06-HE10 II-1A-2
 - Writedown Reimbursement Amount \$0.105291796
- CARRMLT06-NC4 A-3
 - Interest Shortfall Payment Amount \$0.117605294
- FFMLT06-FF13 A-2C
 - Interest Shortfall Payment Amount \$0.575006660
 - Implied Writedown Reimbursement Amount \$2.267254074
- FHLT06-3 II-A3
 - Implied Writedown Amount \$46.776692893
- HEAT06-7 2-A-3
 - Interest Shortfall Payment Amount \$0.865972202
- LBMLT06-6 II-A3
 - Interest Shortfall Payment Amount \$0.679943395
 - Implied Writedown Reimbursement Amount \$7.311265378
- MABST06-NC3 A-4
 - Implied Writedown Amount \$37.010188369
- MLMIT06-HE5 A-2C
 - Implied Writedown Amount \$4.459516353
- MSAC06-HE6 A-2c
 - Interest Shortfall Payment Amount \$0.858459833
 - Implied Writedown Amount \$0.149722110
- SABRT06-HE2 A-2C
 - Interest Shortfall Payment Amount \$0.672325479
 - Implied Writedown Amount \$0.235875731
- SASCO6-BC4 A4
 - Interest Shortfall Payment Amount \$0.212403606

For ABX.HE.AAA.07-1:

- **Index Total:**
 - **Writedown Reimbursement Amount \$4.676989069**
 - **Interest Shortfall Payment Amount \$16.940132914**
 - **Implied Writedown Amount \$91.093707053**
 - **Implied Writedown Reimbursement Amount \$107.807524358**
- ABFCAB06-OPT2 A-3-D
 - Interest Shortfall Payment Amount \$3.315734555
- ACEHELT06-NC3 A-2D
 - Interest Shortfall Payment Amount \$0.643256952
 - Implied Writedown Amount \$0.199510170
- BSABST06-HE10 II-1A-3
 - Writedown Reimbursement Amount \$0.122646148
- CARRMLT06-NC4 A-4
 - Interest Shortfall Payment Amount \$3.500000000
- CBASS06-CB6 A-II-4
 - Interest Shortfall Payment Amount \$1.917098945
- FFMLT06-FF13 A-2D
 - Interest Shortfall Payment Amount \$0.940030272
 - Implied Writedown Reimbursement Amount \$3.706544027
- FHLT06-3 II-A4
 - Implied Writedown Amount \$49.038887857
- JPMMA06-CH2 AV5
 - Interest Shortfall Payment Amount \$0.185213239
- LBMLT06-6 II-A4
 - Interest Shortfall Payment Amount \$0.679943398
 - Implied Writedown Reimbursement Amount \$7.311264094
- MABST06-NC3 A-5
 - Implied Writedown Amount \$37.010190227
- MLMIT06-HE5 A-2D
 - Implied Writedown Amount \$4.459517390
- MSAC06-HE6 A-2d
 - Interest Shortfall Payment Amount \$0.858459837
 - Implied Writedown Amount \$0.149725226
- RASC06-KS9 A-I-4
 - Writedown Reimbursement Amount \$4.554342921
- SABRT06-HE2 A-2D
 - Interest Shortfall Payment Amount \$0.672325484
 - Implied Writedown Amount \$0.235876183
- SASC06-BC4 A5
 - Interest Shortfall Payment Amount \$2.304080282
 - Implied Writedown Reimbursement Amount \$96.789716238
- SVHLT06-EQ1 A-4
 - Interest Shortfall Payment Amount \$1.923989950

For ABX.HE.PENAAA.07-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$38.455930479**
 - **Interest Shortfall Reimbursement Payment Amount \$28.317707893**
 - **Implied Writedown Amount \$13.101250716**
 - **Implied Writedown Reimbursement Amount \$40.973181914**
- ACEHELT07-HE4 A-2C
 - Interest Shortfall Payment Amount \$8.521977792
- CITIMLT07-AMC2 A-3-B
 - Implied Writedown Amount \$1.838243548
- FFMLT07-FF1 A-2C
 - Interest Shortfall Payment Amount \$0.387802635
 - Implied Writedown Amount \$1.065035520
- GSAMPT07-NC1 A-2C
 - Implied Writedown Reimbursement Amount \$17.231676270
- HEAT07-2 2-A-3
 - Interest Shortfall Reimbursement Payment Amount \$28.317707893
 - Implied Writedown Amount \$4.782588608
- HISAST07-NC1 A-3
 - Implied Writedown Amount \$5.146254738
- MLFFMLT07-2 A-2C
 - Implied Writedown Reimbursement Amount \$0.010483673
- MLMIT07-MLN1 A-2C
 - Interest Shortfall Payment Amount \$1.107594658
- MSAC07-NC3 A-2c
 - Interest Shortfall Payment Amount \$3.674100685
 - Implied Writedown Reimbursement Amount \$0.006225466
- NHELI07-2 II-A-3
 - Interest Shortfall Payment Amount \$1.138566010
- OOMLT07-5 II-A-3
 - Interest Shortfall Payment Amount \$7.858405794
 - Implied Writedown Amount \$0.269128303
- SABRT07-BR4 A-2B
 - Interest Shortfall Payment Amount \$4.422955497
 - Implied Writedown Reimbursement Amount \$5.591967853
- SVHLT07-OPT1 2-A-3
 - Interest Shortfall Payment Amount \$9.331151872
 - Implied Writedown Reimbursement Amount \$18.093488235
- WMHE07-HE2 IIA3
 - Interest Shortfall Payment Amount \$2.013375535
 - Implied Writedown Reimbursement Amount \$0.039340418

For ABX.HE.AAA.07-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$74.778517827**
 - **Implied Writedown Amount \$8.318660830**
 - **Implied Writedown Reimbursement Amount \$40.973177618**
- ACEHELT07-HE4 A-2D
 - Interest Shortfall Payment Amount \$8.521977729
- CITIMLT07-AMC2 A-3-C
 - Implied Writedown Amount \$1.838245050

- CWABT07-1 2A4
 - Interest Shortfall Payment Amount \$19.080856284
- FFMLT07-FF1 A-2D
 - Interest Shortfall Payment Amount \$1.025702518
 - Implied Writedown Amount \$1.065035197
- GSAMPT07-NC1 A-2D
 - Implied Writedown Reimbursement Amount \$17.231675372
- HISAST07-NC1 A-4
 - Implied Writedown Amount \$5.146253758
- MLFFMLT07-2 A-2D
 - Implied Writedown Reimbursement Amount \$0.010483593
- MLMIT07-MLN1 A-2D
 - Interest Shortfall Payment Amount \$3.048728318
- MSAC07-NC3 A-2d
 - Interest Shortfall Payment Amount \$4.462916083
 - Implied Writedown Reimbursement Amount \$0.006225843
- NHELI07-2 II-A-4
 - Interest Shortfall Payment Amount \$1.773803097
- OOMLT07-5 II-A-4
 - Interest Shortfall Payment Amount \$7.858405816
 - Implied Writedown Amount \$0.269126826
- SABRT07-BR4 A-2C
 - Interest Shortfall Payment Amount \$5.216917174
 - Implied Writedown Reimbursement Amount \$5.591965227
- SASC07-BC1 A5
 - Interest Shortfall Payment Amount \$11.653971573
- SVHLT07-OPT1 2-A-4
 - Interest Shortfall Payment Amount \$9.331151877
 - Implied Writedown Reimbursement Amount \$18.093487496
- WMHE07-HE2 IIA4
 - Interest Shortfall Payment Amount \$2.804087358
 - Implied Writedown Reimbursement Amount \$0.039340086

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