S&P Global
Market Intelligence

Reference Cashflow Database (RCD)

ABX Index Floating Payments

As of 27 November 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 $0.876001382**
  - **Implied Writedown Reimbursement Amount $13.083732778**
- MABST05-NC2 A-3
  - Interest Shortfall Payment Amount $0.876001382
  - Implied Writedown Reimbursement Amount $13.083732778

For ABX.HE.AAA.06-1:

- **Index Total:**
  - **Interest Shortfall Payment Amount $1.404153035**
  - **Implied Writedown Reimbursement Amount $20.972070973**
- MABST05-NC2 A-4
  - Interest Shortfall Payment Amount $1.404153035
  - Implied Writedown Reimbursement Amount $20.972070973

For ABX.HE.AA.06-1:

- **Index Total:**
  - **Writedown Amount $2.426636281**
  - **Writedown Reimbursement Amount $1.084994278**
  - **Interest Shortfall Payment Amount $44.468642640**
- ACEHELT05-HE7 M-2
  - Writedown Reimbursement Amount $1.084994278
  - Interest Shortfall Payment Amount $7.175542338
- ARSI05-W2 M-2
  - Interest Shortfall Payment Amount $12.374184548
- FFMLT05-FF12 M-2
  - Interest Shortfall Payment Amount $6.795358476
- HEAT05-8 M-2
  - Interest Shortfall Payment Amount $3.808773867
- SABRT05-HE1 M-1
  - Writedown Amount $2.426636281
  - Interest Shortfall Payment Amount $3.354927296

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- SAILT05-HE3 M2
    - Interest Shortfall Payment Amount $10.959856114

For ABX.HE.A.06-1:

- **Index Total:**
    - **Writedown Reimbursement Amount $154.383820056**
    - **Interest Shortfall Payment Amount $128.135999030**
    - **Floating Correction (Trades effective between 2006-01-19 and 2026-11-24) $2.067599744**
- AMST05-R11 M-5
    - Interest Shortfall Payment Amount $22.500000000
- CWABT05-BC5 M5
    - Interest Shortfall Payment Amount $17.563078402
- 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 $8.352662644
- MLMIT05-AR1 M-2
    - Writedown Reimbursement Amount $121.738914478
    - Interest Shortfall Payment Amount $11.836228505
- NCHELT05-4 M-5
    - Interest Shortfall Payment Amount $9.587204810
- RAMP05-EFC4 M-5
    - Interest Shortfall Payment Amount $12.202990946
- RASC05-KS11 M-5
    - Writedown Reimbursement Amount $32.644905578
    - Interest Shortfall Payment Amount $12.205569615
- SVHLT05-4 M-5
    - Interest Shortfall Payment Amount $3.461985635
    - Floating Correction (Trades effective between 2006-01-19 and 2026-11-24) $2.067599744

For ABX.HE.BBB.06-1:

- **Index Total:**
    - **Interest Shortfall Payment Amount $64.166666667**
- SASC05-WF4 M8
    - Interest Shortfall Payment Amount $64.166666667

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

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

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For ABX.HE.PENAAA.06-2:

- **Index Total:**
  - **Interest Shortfall Payment Amount $2.315927380**
  - **Implied Writedown Amount $0.859309332**
  - **Implied Writedown Reimbursement Amount $0.968355056**
- ARSI06-W1 A-2C
  - Interest Shortfall Payment Amount $0.930315083
- LBMLT06-1 II-A3
  - Interest Shortfall Payment Amount $0.838769627
- MSAC06-WMC2 A-2c
  - Interest Shortfall Payment Amount $0.475080272
  - Implied Writedown Reimbursement Amount $0.968355056
- MSCT06-HE2 A-2c
  - Interest Shortfall Payment Amount $0.071762398
  - Implied Writedown Amount $0.859309332

For ABX.HE.AAA.06-2:

- **Index Total:**
  - **Interest Shortfall Payment Amount $16.237254611**
  - **Implied Writedown Amount $18.451499941**
  - **Implied Writedown Reimbursement Amount $4.901035024**
- ARSI06-W1 A-2D
  - Interest Shortfall Payment Amount $1.694529581
- CWABT06-8 2A4
  - Interest Shortfall Payment Amount $2.433107032
- GSAMPT06-HE3 A-2D
  - Interest Shortfall Payment Amount $2.239002848
- HEAT06-4 2-A-4
  - Interest Shortfall Payment Amount $0.307984408
- LBMLT06-1 II-A4
  - Interest Shortfall Payment Amount $2.081609692
- MSAC06-WMC2 A-2d
  - Interest Shortfall Payment Amount $0.475080272
  - Implied Writedown Reimbursement Amount $0.968355892
- MSCT06-HE2 A-2d
  - Interest Shortfall Payment Amount $1.540916071
  - Implied Writedown Amount $18.451499941
- SAILT06-4 A5
  - Interest Shortfall Payment Amount $1.701125527
  - Implied Writedown Reimbursement Amount $3.932679132
- SVHLT06-OPT5 II-A-4
  - Interest Shortfall Payment Amount $3.763899181

For ABX.HE.AA.06-2:

- **Index Total:**
  - **Writedown Reimbursement Amount $152.060229884**
  - **Interest Shortfall Payment Amount $39.093507848**
- ACEHELT06-NC1 M-2
  - Writedown Reimbursement Amount $142.263644601
  - Interest Shortfall Payment Amount $4.753226789

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- 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 $9.796585283
    - Interest Shortfall Payment Amount $5.881568878
- MLMIT06-HE1 M-2
    - Interest Shortfall Payment Amount $3.758983086
- RAMP06-NC2 M-2
    - Interest Shortfall Payment Amount $4.758109490
- RASC06-KS3 M-2
    - Interest Shortfall Payment Amount $5.774952939

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 $12.962600335**
    - **Interest Shortfall Payment Amount $30.544869023**
- SABRT06-OP1 B-2
    - Writedown Reimbursement Amount $12.962600335
    - Interest Shortfall Payment Amount $30.544869023

For ABX.HE.PENAAA.07-1:

- **Index Total:**
    - **Writedown Reimbursement Amount $0.000014840**
    - **Interest Shortfall Payment Amount $6.140820041**
    - **Implied Writedown Amount $26.411776350**
    - **Implied Writedown Reimbursement Amount $0.300593074**
- ACEHELT06-NC3 A-2C
    - Interest Shortfall Payment Amount $0.659943953
    - Implied Writedown Amount $4.178299181
- BSABST06-HE10 II-1A-2
    - Writedown Reimbursement Amount $0.000014840
- CARRMLT06-NC4 A-3
    - Interest Shortfall Payment Amount $0.350579448
- FFMLT06-FF13 A-2C
    - Interest Shortfall Payment Amount $0.573117294
    - Implied Writedown Amount $4.279914984
- FHLT06-3 II-A3
    - Interest Shortfall Payment Amount $0.612600487
    - Implied Writedown Amount $1.284995058
- HEAT06-7 2-A-3
    - Interest Shortfall Payment Amount $0.869185187

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- LBMLT06-6 II-A3
  - Interest Shortfall Payment Amount $0.673243993
  - Implied Writedown Amount $1.126192277
- MABST06-NC3 A-4
  - Interest Shortfall Payment Amount $0.701328233
  - Implied Writedown Amount $10.849824176
- MLMIT06-HE5 A-2C
  - Implied Writedown Amount $4.189638095
- MSAC06-HE6 A-2c
  - Interest Shortfall Payment Amount $0.888690893
  - Implied Writedown Amount $0.502912579
- SABRT06-HE2 A-2C
  - Interest Shortfall Payment Amount $0.686361037
  - Implied Writedown Reimbursement Amount $0.300593074
- SASC06-BC4 A4
  - Interest Shortfall Payment Amount $0.125769515

For ABX.HE.AAA.07-1:

- **Index Total:**
  - **Writedown Reimbursement Amount $0.577983235**
  - **Interest Shortfall Payment Amount $21.928552319**
  - **Implied Writedown Amount $29.190879479**
  - **Implied Writedown Reimbursement Amount $80.243045152**
- ABFCAB06-OPT2 A-3-D
  - Interest Shortfall Payment Amount $3.327296070
- ACEHELT06-NC3 A-2D
  - Interest Shortfall Payment Amount $0.659943956
  - Implied Writedown Amount $4.178297155
- BSABST06-HE10 II-1A-3
  - Writedown Reimbursement Amount $0.000024583
- CARRMLT06-NC4 A-4
  - Interest Shortfall Payment Amount $3.750000000
- CBASS06-CB6 A-II-4
  - Interest Shortfall Payment Amount $1.740282191
- CWABT06-18 2A3
  - Interest Shortfall Payment Amount $1.496593897
- FFMLT06-FF13 A-2D
  - Interest Shortfall Payment Amount $0.936941507
  - Implied Writedown Amount $6.996874881
- FHLT06-3 II-A4
  - Interest Shortfall Payment Amount $0.642226833
  - Implied Writedown Amount $1.347134556
- JPMMA06-CH2 AV5
  - Interest Shortfall Payment Amount $0.083064560
- LBMLT06-6 II-A4
  - Interest Shortfall Payment Amount $0.673243996
  - Implied Writedown Amount $1.126194162
- MABST06-NC3 A-5
  - Interest Shortfall Payment Amount $0.701328230
  - Implied Writedown Amount $10.849825830

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- MLMIT06-HE5 A-2D
  - Interest Shortfall Payment Amount $0.203772742
  - Implied Writedown Amount $4.189637890
- MSAC06-HE6 A-2d
  - Interest Shortfall Payment Amount $0.888690898
  - Implied Writedown Amount $0.502915004
- RASC06-KS9 A-I-4
  - Writedown Reimbursement Amount $0.577958652
  - Interest Shortfall Payment Amount $1.912256378
- SABRT06-HE2 A-2D
  - Interest Shortfall Payment Amount $0.686361042
  - Implied Writedown Reimbursement Amount $0.300592387
- SASC06-BC4 A5
  - Interest Shortfall Payment Amount $2.458942630
  - Implied Writedown Reimbursement Amount $79.942452764
- SVHLT06-EQ1 A-4
  - Interest Shortfall Payment Amount $1.767607387

For ABX.HE.PENAAA.07-2:

- **Index Total:**
  - **Interest Shortfall Payment Amount $82.714925058**
  - **Implied Writedown Amount $205.350572346**
  - **Implied Writedown Reimbursement Amount $139.772533947**
- ACEHELT07-HE4 A-2C
  - Implied Writedown Amount $178.201568278
- CITIMLT07-AMC2 A-3-B
  - Interest Shortfall Payment Amount $1.347282961
  - Implied Writedown Amount $22.589789723
- FFMLT07-FF1 A-2C
  - Interest Shortfall Payment Amount $6.294764153
  - Implied Writedown Reimbursement Amount $0.090253950
- GSAMPT07-NC1 A-2C
  - Interest Shortfall Payment Amount $6.517495059
  - Implied Writedown Reimbursement Amount $9.159325758
- HEAT07-2 2-A-3
  - Implied Writedown Reimbursement Amount $1.245474684
- HISAST07-NC1 A-3
  - Interest Shortfall Payment Amount $6.609695146
  - Implied Writedown Amount $4.559214346
- MLFFMLT07-2 A-2C
  - Interest Shortfall Payment Amount $3.079950198
  - Implied Writedown Reimbursement Amount $1.603126319
- MSAC07-NC3 A-2c
  - Interest Shortfall Payment Amount $8.770013366
  - Implied Writedown Reimbursement Amount $9.355019724
- NHELI07-2 II-A-3
  - Interest Shortfall Payment Amount $0.859548406
- NSMFT07-2 A-2C
  - Interest Shortfall Payment Amount $27.675337214

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- OOMLT07-5 II-A-3
  - Implied Writedown Reimbursement Amount $82.591906805
- SABRT07-BR4 A-2B
  - Interest Shortfall Payment Amount $6.655002147
  - Implied Writedown Reimbursement Amount $13.438933623
- SVHLT07-OPT1 2-A-3
  - Interest Shortfall Payment Amount $9.316932477
  - Implied Writedown Reimbursement Amount $22.288492322
- WMHE07-HE2 IIA3
  - Interest Shortfall Payment Amount $5.588903930

For ABX.HE.AAA.07-2:

- **Index Total:**
  - **Interest Shortfall Payment Amount $136.372307652**
  - **Implied Writedown Amount $205.350574969**
  - **Implied Writedown Reimbursement Amount $138.527054417**
- ACEHELT07-HE4 A-2D
  - Implied Writedown Amount $178.201570876
- CITIMLT07-AMC2 A-3-C
  - Interest Shortfall Payment Amount $2.409692319
  - Implied Writedown Amount $22.589787932
- CWABT07-1 2A4
  - Interest Shortfall Payment Amount $28.730739754
- FFMLT07-FF1 A-2D
  - Interest Shortfall Payment Amount $6.294764149
  - Implied Writedown Reimbursement Amount $0.090254098
- GSAMPT07-NC1 A-2D
  - Interest Shortfall Payment Amount $6.517495036
  - Implied Writedown Reimbursement Amount $9.159324824
- HISAST07-NC1 A-4
  - Interest Shortfall Payment Amount $9.147686078
  - Implied Writedown Amount $4.559216161
- JPMMA07-CH3 A-5
  - Interest Shortfall Payment Amount $2.042086104
- MLFFMLT07-2 A-2D
  - Interest Shortfall Payment Amount $4.013192640
  - Implied Writedown Reimbursement Amount $1.603126010
- MSAC07-NC3 A-2d
  - Interest Shortfall Payment Amount $8.770013377
  - Implied Writedown Reimbursement Amount $9.355019636
- NHELI07-2 II-A-4
  - Interest Shortfall Payment Amount $1.340475261
- NSMFT07-2 A-2D
  - Interest Shortfall Payment Amount $31.666666667
- OOMLT07-5 II-A-4
  - Implied Writedown Reimbursement Amount $82.591903508
- RASC07-KS2 A-I-4
  - Interest Shortfall Payment Amount $0.257294875
- SABRT07-BR4 A-2C
  - Interest Shortfall Payment Amount $6.655002408
  - Implied Writedown Reimbursement Amount $13.438933040

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- SASC07-BC1 A5
  - Interest Shortfall Payment Amount $13.621362576
- SVHLT07-OPT1 2-A-4
  - Interest Shortfall Payment Amount $9.316932480
  - Implied Writedown Reimbursement Amount $22.288491754
- WMHE07-HE2 IIA4
  - Interest Shortfall Payment Amount $5.588903927
  - Implied Writedown Reimbursement Amount $0.000001548

For ABX.HE.AA.07-2:

- **Index Total:**
  - **Interest Shortfall Payment Amount $20.477882807**
- JPMMA07-CH3 M-2
  - Interest Shortfall Payment Amount $20.477882807

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