

Reference Cashflow Database (RCD)

ABX Index Floating Payments

As of 27 October 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 \$0.927234824**
 - **Implied Writedown Reimbursement Amount \$10.127925919**
- **MABST05-NC2 A-3**
 - Interest Shortfall Payment Amount \$0.927234824
 - Implied Writedown Reimbursement Amount \$10.127925919

For ABX.HE.AAA.06-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$1.486275729**
 - **Implied Writedown Reimbursement Amount \$16.234173218**
- **MABST05-NC2 A-4**
 - Interest Shortfall Payment Amount \$1.486275729
 - Implied Writedown Reimbursement Amount \$16.234173218

For ABX.HE.AA.06-1:

- **Index Total:**
 - **Writedown Amount \$1.297391709**
 - **Writedown Reimbursement Amount \$33.115646259**
 - **Interest Shortfall Payment Amount \$46.637878755**
- **ACEHELT05-HE7 M-2**
 - Writedown Reimbursement Amount \$33.115646259
 - Interest Shortfall Payment Amount \$7.525945811
- **ARSI05-W2 M-2**
 - Interest Shortfall Payment Amount \$12.972129540
- **FFMLT05-FF12 M-2**
 - Interest Shortfall Payment Amount \$7.075829120
- **HEAT05-8 M-2**
 - Interest Shortfall Payment Amount \$4.074936176
- **SABRT05-HE1 M-1**
 - Writedown Amount \$1.297391709
 - Interest Shortfall Payment Amount \$3.485437204

- SAILT05-HE3 M2
 - Interest Shortfall Payment Amount \$11.503600904

For ABX.HE.A.06-1:

- **Index Total:**
 - **Writedown Amount \$86.681785371**
 - **Writedown Reimbursement Amount \$21.403623188**
 - **Interest Shortfall Payment Amount \$142.795778790**
- AMST05-R11 M-5
 - Interest Shortfall Payment Amount \$23.250000000
- CWABT05-BC5 M5
 - Interest Shortfall Payment Amount \$20.706005662
- GSAMPT05-HE4 M-5
 - Interest Shortfall Payment Amount \$23.250000000
- JPMMA05-OPT1 M5
 - Interest Shortfall Payment Amount \$8.190487755
- LBMLT05-WL2 M-5
 - Interest Shortfall Payment Amount \$8.631084732
- MLMIT05-AR1 M-2
 - Writedown Amount \$86.681785371
 - Interest Shortfall Payment Amount \$12.415916521
- NCHELT05-4 M-5
 - Interest Shortfall Payment Amount \$17.313565679
- RAMP05-EFC4 M-5
 - Interest Shortfall Payment Amount \$12.858864035
- RASC05-KS11 M-5
 - Writedown Reimbursement Amount \$21.403623188
 - Interest Shortfall Payment Amount \$12.602469250
- SVHLT05-4 M-5
 - Interest Shortfall Payment Amount \$3.577385156

For ABX.HE.BBB.06-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$66.305555556**
- SASC05-WF4 M8
 - Interest Shortfall Payment Amount \$66.305555556

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

- **Index Total:**
 - **Interest Shortfall Payment Amount \$114.958333333**
- SASC05-WF4 M9
 - Interest Shortfall Payment Amount \$114.958333333

For ABX.HE.PENAAA.06-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$2.330422453**
 - **Implied Writedown Reimbursement Amount \$0.577083796**
- ARSI06-W1 A-2C
 - Interest Shortfall Payment Amount \$0.967538766

- LBMLT06-1 II-A3
 - Interest Shortfall Payment Amount \$0.870561497
- MSAC06-WMC2 A-2c
 - Interest Shortfall Payment Amount \$0.492322190
 - Implied Writedown Reimbursement Amount \$0.236961660
- MSCT06-HE2 A-2c
 - Implied Writedown Reimbursement Amount \$0.340122137

For ABX.HE.AAA.06-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$15.408739840**
 - **Implied Writedown Amount \$6.353373779**
 - **Implied Writedown Reimbursement Amount \$7.540232637**
- ARSI06-W1 A-2D
 - Interest Shortfall Payment Amount \$1.762330946
- CWABT06-8 2A4
 - Interest Shortfall Payment Amount \$2.550418050
- GSAMPT06-HE3 A-2D
 - Interest Shortfall Payment Amount \$2.337977185
- HEAT06-4 2-A-4
 - Interest Shortfall Payment Amount \$0.406119966
- LBMLT06-1 II-A4
 - Interest Shortfall Payment Amount \$2.160508905
- MSAC06-WMC2 A-2d
 - Interest Shortfall Payment Amount \$0.492322190
 - Implied Writedown Reimbursement Amount \$0.236961367
- MSCT06-HE2 A-2d
 - Implied Writedown Reimbursement Amount \$7.303271270
- SAILT06-4 A5
 - Interest Shortfall Payment Amount \$1.787089216
 - Implied Writedown Amount \$6.353373779
- SVHLT06-OPT5 II-A-4
 - Interest Shortfall Payment Amount \$3.911973380

For ABX.HE.AA.06-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$41.661895330**
- ACEHELT06-NC1 M-2
 - Interest Shortfall Payment Amount \$4.911667682
- CARRMLT06-NC1 M-2
 - Interest Shortfall Payment Amount \$7.319444444
- JPMMA06-FRE1 M2
 - Interest Shortfall Payment Amount \$7.319444444
- MABST06-NC1 M-2
 - Interest Shortfall Payment Amount \$6.077621174
- MLMIT06-HE1 M-2
 - Interest Shortfall Payment Amount \$3.913613371
- RAMP06-NC2 M-2
 - Interest Shortfall Payment Amount \$4.916713139

- RASC06-KS3 M-2
 - Interest Shortfall Payment Amount \$7.203391075

For ABX.HE.A.06-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$18.944444444**
- SABRT06-OP1 M-5
 - Interest Shortfall Payment Amount \$18.944444444

For ABX.HE.BBB.06-2:

- **Index Total:**
 - **Writedown Reimbursement Amount \$4.118593984**
 - **Interest Shortfall Payment Amount \$31.558314389**
- SABRT06-OP1 B-2
 - Writedown Reimbursement Amount \$4.118593984
 - Interest Shortfall Payment Amount \$31.558314389

For ABX.HE.PENAAA.07-1:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$8.954983480**
 - **Implied Writedown Amount \$23,118.122732576**
 - **Implied Writedown Reimbursement Amount \$31.183135470**
- ACEHELT06-NC3 A-2C
 - Interest Shortfall Payment Amount \$2.476104543
 - Implied Writedown Amount \$23,110.639731459
- CARRMLT06-NC4 A-3
 - Interest Shortfall Payment Amount \$0.371751507
- FFMLT06-FF13 A-2C
 - Interest Shortfall Payment Amount \$0.595570521
 - Implied Writedown Reimbursement Amount \$14.251093150
- FHLT06-3 II-A3
 - Interest Shortfall Payment Amount \$0.647239188
 - Implied Writedown Amount \$3.443606336
- HEAT06-7 2-A-3
 - Interest Shortfall Payment Amount \$0.899890459
- LBMLT06-6 II-A3
 - Interest Shortfall Payment Amount \$0.710272947
 - Implied Writedown Reimbursement Amount \$0.165271753
- MABST06-NC3 A-4
 - Interest Shortfall Payment Amount \$0.726947273
 - Implied Writedown Amount \$4.039394781
- MLMIT06-HE5 A-2C
 - Interest Shortfall Payment Amount \$0.731338138
 - Implied Writedown Reimbursement Amount \$4.253119264
- MSAC06-HE6 A-2c
 - Interest Shortfall Payment Amount \$0.921995970
 - Implied Writedown Reimbursement Amount \$5.858414271
- SABRT06-HE2 A-2C
 - Interest Shortfall Payment Amount \$0.712136429
 - Implied Writedown Reimbursement Amount \$6.655237032

- SASC06-BC4 A4
 - Interest Shortfall Payment Amount \$0.161736506

For ABX.HE.AAA.07-1:

- **Index Total:**
 - **Writedown Reimbursement Amount \$66.925977303**
 - **Interest Shortfall Payment Amount \$28.726471533**
 - **Implied Writedown Amount \$23,118.289270334**
 - **Implied Writedown Reimbursement Amount \$185.952532933**
- ABFCAB06-OPT2 A-3-D
 - Interest Shortfall Payment Amount \$3.469706658
- ACEHELT06-NC3 A-2D
 - Interest Shortfall Payment Amount \$2.476104547
 - Implied Writedown Amount \$23,110.639732028
- CARRMLT06-NC4 A-4
 - Interest Shortfall Payment Amount \$3.875000000
- CBASS06-CB6 A-II-4
 - Interest Shortfall Payment Amount \$1.820560821
- CWABT06-18 2A3
 - Interest Shortfall Payment Amount \$1.569190161
- FFMLT06-FF13 A-2D
 - Interest Shortfall Payment Amount \$0.973648408
 - Implied Writedown Reimbursement Amount \$23.297920113
- FHLT06-3 II-A4
 - Interest Shortfall Payment Amount \$0.678540718
 - Implied Writedown Amount \$3.610144380
- GSAMPT06-HE5 A-2D
 - Interest Shortfall Payment Amount \$3.339267835
- JPMMA06-CH2 AV5
 - Interest Shortfall Payment Amount \$0.092996522
- LBMLT06-6 II-A4
 - Interest Shortfall Payment Amount \$0.710272950
 - Implied Writedown Reimbursement Amount \$0.165268460
- MABST06-NC3 A-5
 - Interest Shortfall Payment Amount \$0.726947270
 - Implied Writedown Amount \$4.039393927
- MLMIT06-HE5 A-2D
 - Interest Shortfall Payment Amount \$0.731338138
 - Implied Writedown Reimbursement Amount \$4.253119501
- MSAC06-HE6 A-2d
 - Interest Shortfall Payment Amount \$0.921995975
 - Implied Writedown Reimbursement Amount \$5.858413918
- RASC06-KS9 A-I-4
 - Writedown Reimbursement Amount \$66.925977303
 - Interest Shortfall Payment Amount \$2.246668587
- SABRT06-HE2 A-2D
 - Interest Shortfall Payment Amount \$0.712136434
 - Implied Writedown Reimbursement Amount \$6.655235470
- SASC06-BC4 A5
 - Interest Shortfall Payment Amount \$2.529613885
 - Implied Writedown Reimbursement Amount \$145.722575472

- SVHLT06-EQ1 A-4
 - Interest Shortfall Payment Amount \$1.852482625

For ABX.HE.PENAAA.07-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$105.579888323**
 - **Implied Writedown Amount \$239.881750136**
 - **Implied Writedown Reimbursement Amount \$35.037182715**
- ACEHELT07-HE4 A-2C
 - Interest Shortfall Payment Amount \$1.534105565
 - Implied Writedown Amount \$39.393481424
- CITIMLT07-AMC2 A-3-B
 - Interest Shortfall Payment Amount \$6.052242595
 - Implied Writedown Amount \$1.326999593
- FFMLT07-FF1 A-2C
 - Interest Shortfall Payment Amount \$6.546536724
 - Implied Writedown Amount \$0.026512777
- GSAMPT07-NC1 A-2C
 - Interest Shortfall Payment Amount \$6.853622299
 - Implied Writedown Amount \$60.694669458
- HEAT07-2 2-A-3
 - Implied Writedown Amount \$16.183601266
- HISAST07-NC1 A-3
 - Interest Shortfall Payment Amount \$9.129577281
 - Implied Writedown Amount \$106.843576610
- MLFFMLT07-2 A-2C
 - Interest Shortfall Payment Amount \$3.725068074
 - Implied Writedown Reimbursement Amount \$6.414700868
- MSAC07-NC3 A-2c
 - Interest Shortfall Payment Amount \$9.100162498
 - Implied Writedown Amount \$15.251616950
- NHELI07-2 II-A-3
 - Interest Shortfall Payment Amount \$3.285906876
- NSMFT07-2 A-2C
 - Interest Shortfall Payment Amount \$28.747661099
- OOMLT07-5 II-A-3
 - Interest Shortfall Payment Amount \$8.120192099
 - Implied Writedown Amount \$0.000001419
- SABRT07-BR4 A-2B
 - Interest Shortfall Payment Amount \$6.972163643
 - Implied Writedown Reimbursement Amount \$28.622481847
- SVHLT07-OPT1 2-A-3
 - Interest Shortfall Payment Amount \$9.721031797
 - Implied Writedown Amount \$0.161290007
- WMHE07-HE2 IIA3
 - Interest Shortfall Payment Amount \$5.791617772

For ABX.HE.AAA.07-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$164.752154735**
 - **Implied Writedown Amount \$223.698149922**
 - **Implied Writedown Reimbursement Amount \$35.037185373**
- ACEHELT07-HE4 A-2D
 - Interest Shortfall Payment Amount \$1.534105496
 - Implied Writedown Amount \$39.393482291
- BSABST07-HE3 I-A-4
 - Interest Shortfall Payment Amount \$3.570364770
- CITIMLT07-AMC2 A-3-C
 - Interest Shortfall Payment Amount \$6.052242627
 - Implied Writedown Amount \$1.327000545
- CWABT07-1 2A4
 - Interest Shortfall Payment Amount \$29.892670204
- FFMLT07-FF1 A-2D
 - Interest Shortfall Payment Amount \$6.546536720
 - Implied Writedown Amount \$0.026513307
- GSAMPT07-NC1 A-2D
 - Interest Shortfall Payment Amount \$6.853622275
 - Implied Writedown Amount \$60.694669261
- HISAST07-NC1 A-4
 - Interest Shortfall Payment Amount \$10.064640769
 - Implied Writedown Amount \$106.843576783
- JPMMA07-CH3 A-5
 - Interest Shortfall Payment Amount \$3.009229298
- MLFFMLT07-2 A-2D
 - Interest Shortfall Payment Amount \$4.699410229
 - Implied Writedown Reimbursement Amount \$6.414700850
- MSAC07-NC3 A-2d
 - Interest Shortfall Payment Amount \$9.100162510
 - Implied Writedown Amount \$15.251616838
- NHELI07-2 II-A-4
 - Interest Shortfall Payment Amount \$3.380566161
- NSMFT07-2 A-2D
 - Interest Shortfall Payment Amount \$32.722222222
- OOMLT07-5 II-A-4
 - Interest Shortfall Payment Amount \$8.120192127
- RASC07-KS2 A-I-4
 - Interest Shortfall Payment Amount \$2.536898581
- SABRT07-BR4 A-2C
 - Interest Shortfall Payment Amount \$6.972163918
 - Implied Writedown Reimbursement Amount \$28.622484523
- SASC07-BC1 A5
 - Interest Shortfall Payment Amount \$14.184477259
- SVHLT07-OPT1 2-A-4
 - Interest Shortfall Payment Amount \$9.721031802
 - Implied Writedown Amount \$0.161289021
- WMHE07-HE2 IIA4
 - Interest Shortfall Payment Amount \$5.791617768
 - Implied Writedown Amount \$0.000001010

For ABX.HE.AA.07-2:

- **Index Total:**
 - **Interest Shortfall Payment Amount \$24.356241052**
- JPMMA07-CH3 M-2
 - Interest Shortfall Payment Amount \$24.356241052

Corrections payable 03 December 2026:

For ABX.HE.A.06-1:

- **Index Total:**
 - **Floating Correction (Trades effective between 2006-01-19 and 2026-11-24)**
\$2.067599744
- SVHLT05-4 M-5
 - **Floating Correction (Trades effective between 2006-01-19 and 2026-10-25)**
\$2.067599744

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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