S&P Global
Market Intelligence

Reference Cashflow Database (RCD)

TABX 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 TABX indices for a $1M (USD) trade.

For TABX.HE.07-1.06-2.BBB: Total Additional Fixed Payment Amount $ 24.257828350

Tranche 0-3 – Factor previously and currently **0.00**
Tranche 3-7 - Factor previously and currently **0.00**
Tranche 7-12 - Factor previously and currently **0.00**
Tranche 12-20 – Factor previously and currently **0.00**
Tranche 20-35 – Factor previously and currently **0.00**
Tranche 35-100 – Additional Fixed Payment **24.257828350** (per $650,000 notional)

For TABX.HE.07-1.06-2.BBB-: Total Floating Payment Amount $0.00
Tranche 0-5 - Factor previously and currently **0.00**
Tranche 5-10 - Factor previously and currently **0.00**
Tranche 10-15 - Factor previously and currently **0.00**
Tranche 15-25 – Factor previously and currently **0.00**
Tranche 25-40 – Factor previously and currently **0.00**
Tranche 40-100 – Factor previously and currently **0.00**

For TABX.HE.07-2.07-1.BBB: Total Floating Payment Amount $0.00
Tranche 0-3 – Factor previously and currently **0.00**
Tranche 3-7 - Factor previously and currently **0.00**
Tranche 7-12 – Factor previously and currently **0.00**
Tranche 12-20 – Factor previously and currently **0.00**
Tranche 20-35 – Factor previously and currently **0.00**
Tranche 35-100 – Factor previously and currently **0.00**

For TABX.HE.07-2.07-1.BBB- : Total Floating Payment Amount $0.00
Tranche 0-5 - Factor previously and currently **0.00**
Tranche 5-10 - Factor previously and currently **0.00**
Tranche 10-15 – Factor previously and currently **0.00**
Tranche 15-25 – Factor previously and currently **0.00**
Tranche 25-40 – Factor previously and currently **0.00**
Tranche 40-100 – Factor previously and currently **0.00**

Disclosure

RCD publishes a monthly TABX Current Settlements XML file available for free at the below public site. To access the file, search with keyword: “RCD TABX” & 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_TABX_HE_INDEX.zip

Contact us

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

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