

October 26th, 2022

TABX Floating Payments:

Markit has determined there are floating and/or additional fixed payments due on the following Indices for a one million dollar pool.

For TABX.HE.07-1.06-2.BBB: Total Additional Fixed Payment Amount \$ 100.684550587

- 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 100.684550587 (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**

For further information on this payment event please refer to the October 2022 TABX.HE Notice.

Markit publishes a monthly XML file which is available for free on the Settlements section of the TABX homepage of Markit.com. These XML files have a higher level of precision and should be used to determine all settlements. Any discrepancy between this notice and the published RCD XML file(s) is purely accidental and in all cases the XML shall govern.

http://www.markit.com/news/RCD_TABX_HE_INDEX.xml

If you would like information about Markit's TABX indices, please contact support@markit.com.

About Markit

Markit is a leading global financial information services company with over 3,000 employees. The company provides independent data, valuations and trade processing across all asset classes in order to enhance transparency, reduce risk and improve operational efficiency. Its client base includes the most significant institutional participants in the financial marketplace.