

Reference Cashflow Database (RCD)

PRIMEX Index Floating Payments

As of 28 April 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 PRIMEX indices for a \$1M (USD) trade.

For PRIMEX.ARM.1:

- **Index Total:**
 - **Writedown Amount \$2.477516988**
 - **Writedown Reimbursement Amount \$1.804684273**
 - **Interest Shortfall Payment Amount \$0.487117303**
 - **Interest Shortfall Reimbursement Payment Amount \$0.032396665**
- CITIMLT05-11 A2-A
 - Interest Shortfall Reimbursement Payment Amount \$0.032385843
- GSRMLT05-AR3 6-A1
 - Interest Shortfall Payment Amount \$0.000001633
- GSRMLT05-AR4 3A1
 - Writedown Amount \$0.003160714
- GSRMLT06-AR1 2A-1
 - Writedown Reimbursement Amount \$0.447906250
 - Interest Shortfall Reimbursement Payment Amount \$0.000003033
- GSRMLT06-AR2 5A-1
 - Writedown Reimbursement Amount \$1.356778023
 - Interest Shortfall Reimbursement Payment Amount \$0.000001741
- JPMMT05-A3 11-A-3
 - Interest Shortfall Payment Amount \$0.000005000
- JPMMT05-A5 T-A-1
 - Interest Shortfall Payment Amount \$0.000001498
- JPMMT06-A4 4-A-1
 - Interest Shortfall Reimbursement Payment Amount \$0.000003873
- MLMIT05-A2 A-1
 - Interest Shortfall Reimbursement Payment Amount \$0.000002174
- MLMIT05-A9 2-A-1E
 - Interest Shortfall Payment Amount \$0.000002874
- WAMUPTC05-AR10 1A4
 - Interest Shortfall Payment Amount \$0.000811132
- WAMUPTC05-AR14 1A4
 - Interest Shortfall Payment Amount \$0.003707977
- WAMUPTC05-AR7 A4
 - Interest Shortfall Payment Amount \$0.012240951

- WFMBST06-AR4 II-A1
 - Writedown Amount \$2.474356273
 - Interest Shortfall Payment Amount \$0.470346239

For PRIMEX.ARM.2:

- **Index Total:**
 - **Writedown Amount \$8.252412869**
 - **Writedown Reimbursement Amount \$3.170051691**
 - **Interest Shortfall Payment Amount \$7.318902800**
 - **Interest Shortfall Reimbursement Payment Amount \$0.000005335**
- CITIMLT07-AR4 1-A1A
 - Writedown Amount \$0.031233216
- CWHL07-HY1 1A1
 - Interest Shortfall Reimbursement Payment Amount \$0.000002017
- FHMPT06-AR4 I-A-1
 - Interest Shortfall Payment Amount \$0.616863849
- FHMPT07-AR1 I-A-1
 - Writedown Amount \$0.003095159
 - Interest Shortfall Payment Amount \$0.739625588
- FHMPT07-AR2 I-A-1
 - Interest Shortfall Payment Amount \$3.128748102
- FHMPT07-AR3 I-A-1
 - Writedown Amount \$0.000356763
 - Interest Shortfall Payment Amount \$0.478056342
- JPMMT06-A7 2-A-1
 - Interest Shortfall Payment Amount \$0.000010000
- JPMMT07-A3 3-A-1
 - Writedown Amount \$0.004923333
- JPMMT07-A5 3-A-1
 - Interest Shortfall Reimbursement Payment Amount \$0.000001361
- JPMMT07-A6 2-A-1
 - Interest Shortfall Reimbursement Payment Amount \$0.000001956
- RFMSI06-SA2 II-A-1
 - Writedown Reimbursement Amount \$3.170051691
- RFMSI06-SA3 II-A-1
 - Writedown Amount \$2.561849863
 - Interest Shortfall Payment Amount \$2.159046934
- RFMSI07-SA2 II-A-1
 - Writedown Amount \$1.899825642
- RFMSI07-SA3 II-A-1
 - Writedown Amount \$2.166227211
 - Interest Shortfall Payment Amount \$0.196546935
- WFMBST06-AR12 I-A-1
 - Interest Shortfall Payment Amount \$0.000001272
- WFMBST06-AR13 A-1
 - Writedown Amount \$0.003145455
- WFMBST06-AR15 A-1
 - Writedown Amount \$0.722101760
 - Interest Shortfall Payment Amount \$0.000001831

- WFMBST06-AR19 A-1
 - Writedown Amount \$0.859654468
 - Interest Shortfall Payment Amount \$0.000001343

For PRIMEX.FRM.1:

- **Index Total:**
 - **Writedown Amount \$3.489655283**
 - **Interest Shortfall Payment Amount \$6.567455035**
 - **Interest Shortfall Reimbursement Payment Amount \$23.940211722**
- CWHL05-21 A1
 - Interest Shortfall Payment Amount \$0.189248615
- GSRMLT06-1F 2-A-1
 - Writedown Amount \$1.561175569
 - Interest Shortfall Reimbursement Payment Amount \$23.940211722
- GSRMLT06-6F 3A-1
 - Writedown Amount \$1.928479714
 - Interest Shortfall Payment Amount \$6.378206421

For PRIMEX.FRM.2:

- **Index Total:**
 - **Writedown Amount \$37.900606870**
 - **Interest Shortfall Payment Amount \$34.129842590**
 - **Interest Shortfall Reimbursement Payment Amount \$1.533821256**
- CMFT06-S4 A14
 - Writedown Amount \$0.000717863
 - Interest Shortfall Payment Amount \$1.507591698
- CMFT06-S4 A15
 - Writedown Amount \$0.001028341
 - Interest Shortfall Payment Amount \$2.159717098
- CMFT06-S4 A8
 - Writedown Amount \$0.005868244
 - Interest Shortfall Payment Amount \$12.318128543
- GSRMLT06-10F 3A-1
 - Writedown Amount \$2.543983847
 - Interest Shortfall Payment Amount \$2.654649838
- GSRMLT06-8F 3A-3
 - Writedown Amount \$0.056214429
- GSRMLT06-8F 3A-4
 - Writedown Amount \$0.328213330
- GSRMLT06-8F 3A-5
 - Writedown Amount \$0.315384058
- GSRMLT06-8F 3A-6
 - Writedown Amount \$0.763152772
- JPMMT06-S4 A-7
 - Interest Shortfall Payment Amount \$11.013626875
- PMT07-2 A-1
 - Writedown Amount \$0.057051359
- PMT07-2 A-2
 - Writedown Amount \$1.705442369

- PMT07-2 A-3
 - Writedown Amount \$0.488392100
- RFMSI06-S6 A-1
 - Writedown Amount \$0.034070353
- RFMSI06-S6 A-10
 - Writedown Amount \$0.139919084
- RFMSI06-S6 A-12
 - Writedown Amount \$0.578834226
- RFMSI06-S6 A-13
 - Writedown Amount \$0.815903375
- RFMSI06-S6 A-14
 - Writedown Amount \$0.474168673
- RFMSI06-S6 A-15
 - Writedown Amount \$0.729419571
- RFMSI06-S6 A-9
 - Writedown Amount \$0.764417256
- RFMSI06-S8 A-1
 - Writedown Amount \$0.721099098
 - Interest Shortfall Payment Amount \$0.300152303
- RFMSI06-S8 A-10
 - Writedown Amount \$2.073603736
 - Interest Shortfall Payment Amount \$0.941587910
- RFMSI06-S8 A-15
 - Writedown Amount \$0.149230695
 - Interest Shortfall Payment Amount \$0.067762689
- RFMSI06-S8 A-16
 - Writedown Amount \$3.940362901
 - Interest Shortfall Payment Amount \$1.789251757
- RFMSI06-S8 A-6
 - Writedown Amount \$3.033311208
 - Interest Shortfall Payment Amount \$1.377373878
- RFMSI06-S9 A-1
 - Writedown Amount \$1.110969959
- RFMSI06-S9 A-10
 - Writedown Amount \$0.498807936
- RFMSI06-S9 A-11
 - Writedown Amount \$0.504630555
- RFMSI06-S9 A-3
 - Writedown Amount \$0.492287359
- RFMSI06-S9 A-4
 - Writedown Amount \$0.921523574
- RFMSI07-S4 A-1
 - Writedown Amount \$0.474562069
- RFMSI07-S4 A-10
 - Writedown Amount \$0.045332389
- RFMSI07-S4 A-2
 - Writedown Amount \$0.519983815
- RFMSI07-S4 A-3
 - Writedown Amount \$0.174607590
- RFMSI07-S4 A-4
 - Writedown Amount \$0.634520257

- RFMSI07-S4 A-5
 - Writedown Amount \$0.419789928
- RFMSI07-S4 A-8
 - Writedown Amount \$0.000193887
- RFMSI07-S4 A-9
 - Writedown Amount \$0.402469948
- RFMSI07-S5 A-3
 - Writedown Amount \$5.182686999
- RFMSI07-S8 I-A-1
 - Writedown Amount \$6.230461576
 - Interest Shortfall Reimbursement Payment Amount \$1.533821256
- WFMBST07-7 A-1
 - Writedown Amount \$0.567990141

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