

Reference Cashflow Database (RCD)

PRIMEX 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 PRIMEX indices for a \$1M (USD) trade.

For PRIMEX.ARM.1:

- **Index Total:**
 - **Writedown Amount \$0.147584631**
 - **Writedown Reimbursement Amount \$1.827642041**
 - **Interest Shortfall Payment Amount \$0.053145646**
 - **Interest Shortfall Reimbursement Payment Amount \$0.093571151**
- CITIMLT05-11 A2-A
 - Interest Shortfall Reimbursement Payment Amount \$0.093559712
- GSRMLT05-AR4 3A1
 - Interest Shortfall Payment Amount \$0.047351170
- GSRMLT06-AR1 2A-1
 - Writedown Reimbursement Amount \$0.473390000
- GSRMLT06-AR2 5A-1
 - Writedown Reimbursement Amount \$1.354252041
- JPMMT05-A3 11-A-3
 - Interest Shortfall Reimbursement Payment Amount \$0.000005000
- JPMMT05-A5 T-A-1
 - Interest Shortfall Payment Amount \$0.000001498
- JPMMT05-A7 1-A-4
 - Interest Shortfall Payment Amount \$0.000003185
- JPMMT06-A4 4-A-1
 - Interest Shortfall Reimbursement Payment Amount \$0.000002957
- MLMIT05-A2 A-1
 - Interest Shortfall Reimbursement Payment Amount \$0.000003483
- MLMIT05-A9 2-A-1E
 - Writedown Amount \$0.001456905
- WAMUPTC05-AR10 1A4
 - Interest Shortfall Payment Amount \$0.001110275
- WAMUPTC05-AR14 1A4
 - Interest Shortfall Payment Amount \$0.002586254
- WAMUPTC05-AR7 A4
 - Interest Shortfall Payment Amount \$0.002093264
- WFBST06-AR4 II-A1
 - Writedown Amount \$0.146127726

For PRIMEX.ARM.2:

- **Index Total:**
 - **Writedown Amount \$40.902881679**
 - **Interest Shortfall Payment Amount \$10.990732810**
 - **Interest Shortfall Reimbursement Payment Amount \$10.198771880**
- CITIMLT07-AR4 1-A1A
 - Writedown Amount \$21.665132012
 - Interest Shortfall Reimbursement Payment Amount \$7.948548621
- CWHL07-HY1 1A1
 - Interest Shortfall Reimbursement Payment Amount \$0.000002017
- FHMPT06-AR4 I-A-1
 - Interest Shortfall Reimbursement Payment Amount \$2.250211491
- FHMPT07-AR1 I-A-1
 - Writedown Amount \$0.001547579
 - Interest Shortfall Payment Amount \$1.099110241
- FHMPT07-AR2 I-A-1
 - Writedown Amount \$3.112484043
 - Interest Shortfall Payment Amount \$7.406136096
- FHMPT07-AR3 I-A-1
 - Writedown Amount \$0.000758122
 - Interest Shortfall Payment Amount \$0.481715930
- JPMMT06-A7 2-A-1
 - Writedown Amount \$1.962740000
- JPMMT07-A3 3-A-1
 - Interest Shortfall Reimbursement Payment Amount \$0.000004358
- JPMMT07-A5 3-A-1
 - Interest Shortfall Payment Amount \$0.000003741
- JPMMT07-A6 2-A-1
 - Interest Shortfall Reimbursement Payment Amount \$0.000002802
- RFMSI06-SA2 II-A-1
 - Writedown Amount \$3.737603055
- RFMSI06-SA3 II-A-1
 - Writedown Amount \$2.588279779
 - Interest Shortfall Payment Amount \$2.003764843
- RFMSI07-SA2 II-A-1
 - Writedown Amount \$1.905583324
- RFMSI07-SA3 II-A-1
 - Writedown Amount \$3.156075787
- WFBST06-AR12 I-A-1
 - Writedown Amount \$0.924626773
- WFBST06-AR15 A-1
 - Writedown Amount \$0.776686225
 - Interest Shortfall Payment Amount \$0.000001959
- WFBST06-AR19 A-1
 - Writedown Amount \$1.071364980
 - Interest Shortfall Reimbursement Payment Amount \$0.000001864

For PRIMEX.FRM.1:

- **Index Total:**
 - **Writedown Amount \$5.082819797**
 - **Interest Shortfall Payment Amount \$13.674488670**
- CWHL05-21 A1
 - Interest Shortfall Payment Amount \$0.532798615
- GSRMLT06-1F 2-A-1
 - Writedown Amount \$1.570460084
 - Interest Shortfall Payment Amount \$5.367344428
- GSRMLT06-6F 3A-1
 - Writedown Amount \$3.512359713
 - Interest Shortfall Payment Amount \$7.774345627

For PRIMEX.FRM.2:

- **Index Total:**
 - **Writedown Amount \$44.819881701**
 - **Interest Shortfall Payment Amount \$23.908849361**
 - **Interest Shortfall Reimbursement Payment Amount \$14.136401807**
- CMFT06-S4 A14
 - Writedown Amount \$0.002127951
 - Interest Shortfall Payment Amount \$0.925596524
- CMFT06-S4 A15
 - Writedown Amount \$0.003047993
 - Interest Shortfall Payment Amount \$1.325971716
- CMFT06-S4 A8
 - Writedown Amount \$0.017379687
 - Interest Shortfall Payment Amount \$7.562796503
- GSRMLT06-10F 3A-1
 - Writedown Amount \$2.561809124
 - Interest Shortfall Payment Amount \$2.700468268
- GSRMLT06-8F 3A-3
 - Writedown Amount \$0.055777371
- GSRMLT06-8F 3A-4
 - Writedown Amount \$0.325655873
- GSRMLT06-8F 3A-5
 - Writedown Amount \$0.312927754
- GSRMLT06-8F 3A-6
 - Writedown Amount \$0.757207639
- JPMMT06-S4 A-7
 - Writedown Amount \$0.713625000
 - Interest Shortfall Payment Amount \$11.394016350
- PMT07-2 A-1
 - Writedown Amount \$0.099954591
- PMT07-2 A-2
 - Writedown Amount \$2.923268914
- PMT07-2 A-3
 - Writedown Amount \$0.839851316
- RFMSI06-S6 A-1
 - Writedown Amount \$0.025662061
- RFMSI06-S6 A-10
 - Writedown Amount \$0.105387662

- RFMSI06-S6 A-12
 - Writedown Amount \$0.435981117
- RFMSI06-S6 A-13
 - Writedown Amount \$0.614542596
- RFMSI06-S6 A-14
 - Writedown Amount \$0.357146269
- RFMSI06-S6 A-15
 - Writedown Amount \$0.549401959
- RFMSI06-S6 A-9
 - Writedown Amount \$0.575762894
- RFMSI06-S8 A-1
 - Writedown Amount \$0.808251631
 - Interest Shortfall Reimbursement Payment Amount \$0.315680482
- RFMSI06-S8 A-10
 - Writedown Amount \$2.324217500
 - Interest Shortfall Reimbursement Payment Amount \$0.990300505
- RFMSI06-S8 A-15
 - Writedown Amount \$0.167265770
 - Interest Shortfall Reimbursement Payment Amount \$0.071267823
- RFMSI06-S8 A-16
 - Writedown Amount \$4.416592029
 - Interest Shortfall Reimbursement Payment Amount \$1.881818762
- RFMSI06-S8 A-6
 - Writedown Amount \$3.399916432
 - Interest Shortfall Reimbursement Payment Amount \$1.448633685
- RFMSI06-S9 A-1
 - Writedown Amount \$1.688419023
 - Interest Shortfall Reimbursement Payment Amount \$2.658456010
- RFMSI06-S9 A-10
 - Writedown Amount \$0.758073095
 - Interest Shortfall Reimbursement Payment Amount \$1.193603992
- RFMSI06-S9 A-11
 - Writedown Amount \$0.766922450
 - Interest Shortfall Reimbursement Payment Amount \$1.207538751
- RFMSI06-S9 A-3
 - Writedown Amount \$0.748163978
 - Interest Shortfall Reimbursement Payment Amount \$1.083762103
- RFMSI06-S9 A-4
 - Writedown Amount \$1.400503826
 - Interest Shortfall Reimbursement Payment Amount \$2.028717406
- RFMSI07-S4 A-1
 - Writedown Amount \$0.482845245
- RFMSI07-S4 A-10
 - Writedown Amount \$0.046123110
- RFMSI07-S4 A-2
 - Writedown Amount \$0.529057711
- RFMSI07-S4 A-3
 - Writedown Amount \$0.177655826
- RFMSI07-S4 A-4
 - Writedown Amount \$0.645593715

- RFMSI07-S4 A-5
 - Writedown Amount \$0.427115472
- RFMSI07-S4 A-8
 - Writedown Amount \$0.000197259
- RFMSI07-S4 A-9
 - Writedown Amount \$0.409493703
- RFMSI07-S5 A-3
 - Writedown Amount \$7.250271289
- RFMSI07-S8 I-A-1
 - Writedown Amount \$6.464450828
 - Interest Shortfall Reimbursement Payment Amount \$1.256622289
- WFMBST07-7 A-1
 - Writedown Amount \$0.632234038

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