

Reference Cashflow Database (RCD)

PRIMEX Index Floating Payments

As of 26 June 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 \$0.136122118**
 - **Writedown Reimbursement Amount \$1.516888866**
 - **Interest Shortfall Payment Amount \$0.288708378**
 - **Interest Shortfall Reimbursement Payment Amount \$0.000014810**
- CITIMLT05-11 A2-A
 - Interest Shortfall Payment Amount \$0.185056303
- GSRMLT05-AR3 6-A1
 - Interest Shortfall Reimbursement Payment Amount \$0.000004789
- GSRMLT05-AR4 3A1
 - Writedown Reimbursement Amount \$0.130232143
- GSRMLT06-AR1 2A-1
 - Writedown Reimbursement Amount \$0.205642500
 - Interest Shortfall Reimbursement Payment Amount \$0.000001926
- GSRMLT06-AR2 5A-1
 - Writedown Reimbursement Amount \$1.181014223
- JPMMT05-A5 T-A-1
 - Interest Shortfall Reimbursement Payment Amount \$0.000001498
- JPMMT05-A7 1-A-4
 - Interest Shortfall Payment Amount \$0.000003323
- JPMMT06-A4 4-A-1
 - Interest Shortfall Payment Amount \$0.000002957
- MLMIT05-A2 A-1
 - Interest Shortfall Reimbursement Payment Amount \$0.000002174
- MLMIT05-A9 2-A-1E
 - Interest Shortfall Reimbursement Payment Amount \$0.000002874
- WAMUPTC05-AR10 1A4
 - Interest Shortfall Payment Amount \$0.099417360
- WAMUPTC05-AR14 1A4
 - Interest Shortfall Payment Amount \$0.002894412
- WAMUPTC05-AR7 A4
 - Interest Shortfall Payment Amount \$0.001334023

- WFMBS06-AR4 II-A1
 - Writedown Amount \$0.136122118
 - Interest Shortfall Reimbursement Payment Amount \$0.000001549

For PRIMEX.ARM.2:

- **Index Total:**
 - **Writedown Amount \$94.530811863**
 - **Writedown Reimbursement Amount \$25.298120000**
 - **Interest Shortfall Payment Amount \$8.424849397**
 - **Interest Shortfall Reimbursement Payment Amount \$0.000007248**
- FHMPT06-AR4 I-A-1
 - Interest Shortfall Payment Amount \$0.611724406
- FHMPT07-AR1 I-A-1
 - Writedown Amount \$0.001547579
 - Interest Shortfall Payment Amount \$0.802415458
- FHMPT07-AR2 I-A-1
 - Interest Shortfall Payment Amount \$4.222685100
- FHMPT07-AR3 I-A-1
 - Writedown Amount \$0.049859524
 - Interest Shortfall Payment Amount \$0.709502392
- JPMMT07-A3 3-A-1
 - Writedown Reimbursement Amount \$25.298120000
- JPMMT07-A5 3-A-1
 - Interest Shortfall Payment Amount \$0.000003376
- JPMMT07-A6 2-A-1
 - Writedown Amount \$83.549100328
 - Interest Shortfall Reimbursement Payment Amount \$0.000006335
- RFMSI06-SA2 II-A-1
 - Writedown Amount \$2.553141368
- RFMSI06-SA3 II-A-1
 - Writedown Amount \$2.549225237
 - Interest Shortfall Payment Amount \$2.078517821
- RFMSI07-SA2 II-A-1
 - Writedown Amount \$1.800344841
- RFMSI07-SA3 II-A-1
 - Writedown Amount \$2.151995913
- WFMBS06-AR12 I-A-1
 - Writedown Amount \$0.390487722
- WFMBS06-AR15 A-1
 - Writedown Amount \$0.800686575
- WFMBS06-AR19 A-1
 - Writedown Amount \$0.684422775

For PRIMEX.FRM.1:

- **Index Total:**
 - **Writedown Amount \$5.010779847**
 - **Writedown Reimbursement Amount \$0.106850000**
 - **Interest Shortfall Payment Amount \$8.335682346**
- CWHL05-21 A1
 - Writedown Reimbursement Amount \$0.106850000
 - Interest Shortfall Payment Amount \$0.369673615
- GSRMLT06-1F 2-A-1
 - Writedown Amount \$1.538250704
- GSRMLT06-6F 3A-1
 - Writedown Amount \$3.472529143
 - Interest Shortfall Payment Amount \$7.966008731

For PRIMEX.FRM.2:

- **Index Total:**
 - **Writedown Amount \$95.416110269**
 - **Writedown Reimbursement Amount \$13.865946611**
 - **Interest Shortfall Payment Amount \$40.493113376**
 - **Interest Shortfall Reimbursement Payment Amount \$3.740801000**
- CMFT06-S4 A14
 - Interest Shortfall Payment Amount \$1.516062879
- CMFT06-S4 A15
 - Interest Shortfall Payment Amount \$2.171855500
- CMFT06-S4 A8
 - Interest Shortfall Payment Amount \$12.387358721
- GSRMLT06-10F 3A-1
 - Writedown Amount \$2.526151236
 - Interest Shortfall Payment Amount \$2.680701375
- GSRMLT06-8F 3A-3
 - Writedown Amount \$0.055754469
- GSRMLT06-8F 3A-4
 - Writedown Amount \$0.325522275
- GSRMLT06-8F 3A-5
 - Writedown Amount \$0.312799881
- GSRMLT06-8F 3A-6
 - Writedown Amount \$0.756896545
- JPMMT06-S4 A-7
 - Writedown Reimbursement Amount \$3.705835000
 - Interest Shortfall Reimbursement Payment Amount \$3.740801000
- PMT07-2 A-1
 - Writedown Amount \$0.089742409
- PMT07-2 A-2
 - Writedown Amount \$2.819843578
- PMT07-2 A-3
 - Writedown Amount \$0.803095606
- RFMSI06-S6 A-1
 - Writedown Amount \$0.060592246
 - Interest Shortfall Payment Amount \$0.028269239

- RFMSI06-S6 A-10
 - Writedown Amount \$0.248833307
 - Interest Shortfall Payment Amount \$0.116093213
- RFMSI06-S6 A-12
 - Writedown Amount \$1.029402428
 - Interest Shortfall Payment Amount \$0.480269356
- RFMSI06-S6 A-13
 - Writedown Amount \$1.451009265
 - Interest Shortfall Payment Amount \$0.676971322
- RFMSI06-S6 A-14
 - Writedown Amount \$0.843264332
 - Interest Shortfall Payment Amount \$0.393426065
- RFMSI06-S6 A-15
 - Writedown Amount \$1.297204090
 - Interest Shortfall Payment Amount \$0.605212803
- RFMSI06-S6 A-9
 - Writedown Amount \$1.359445387
 - Interest Shortfall Payment Amount \$0.634251577
- RFMSI06-S8 A-1
 - Writedown Amount \$0.313209727
 - Interest Shortfall Payment Amount \$0.385317293
- RFMSI06-S8 A-10
 - Writedown Amount \$0.900672142
 - Interest Shortfall Payment Amount \$1.208753319
- RFMSI06-S8 A-15
 - Writedown Amount \$0.064817110
 - Interest Shortfall Payment Amount \$0.086988866
- RFMSI06-S8 A-16
 - Writedown Amount \$1.711502783
 - Interest Shortfall Payment Amount \$2.296933428
- RFMSI06-S8 A-6
 - Writedown Amount \$1.317522072
 - Interest Shortfall Payment Amount \$1.768191424
- RFMSI06-S9 A-1
 - Writedown Amount \$1.110749907
- RFMSI06-S9 A-10
 - Writedown Amount \$0.498709385
- RFMSI06-S9 A-11
 - Writedown Amount \$0.504530653
- RFMSI06-S9 A-3
 - Writedown Amount \$0.492190158
- RFMSI06-S9 A-4
 - Writedown Amount \$0.921341322
- RFMSI07-S4 A-1
 - Writedown Reimbursement Amount \$1.804860654
- RFMSI07-S4 A-10
 - Writedown Reimbursement Amount \$0.172407398
- RFMSI07-S4 A-2
 - Writedown Reimbursement Amount \$1.977603561
- RFMSI07-S4 A-3
 - Writedown Reimbursement Amount \$0.664070271

- RFMSI07-S4 A-4
 - Writedown Reimbursement Amount \$2.413212955
- RFMSI07-S4 A-5
 - Writedown Reimbursement Amount \$1.596543759
- RFMSI07-S4 A-8
 - Writedown Reimbursement Amount \$0.000736769
- RFMSI07-S4 A-9
 - Writedown Reimbursement Amount \$1.530676243
- RFMSI07-S5 A-3
 - Writedown Amount \$4.944466655
- RFMSI07-S8 I-A-1
 - Writedown Amount \$65.952123931
 - Interest Shortfall Payment Amount \$13.056456996
- WFMBST07-7 A-1
 - Writedown Amount \$2.704717371

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