

Reference Cashflow Database (RCD)

PRIMEX Index Floating Payments

As of 26 March 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 \$0.002629325**
 - **Writedown Reimbursement Amount \$1.826665499**
 - **Interest Shortfall Payment Amount \$0.005032317**
 - **Interest Shortfall Reimbursement Payment Amount \$0.137732920**
- CITIMLT05-11 A2-A
 - Interest Shortfall Reimbursement Payment Amount \$0.137705749
- GSRMLT05-AR3 6-A1
 - Interest Shortfall Reimbursement Payment Amount \$0.000002140
- GSRMLT05-AR4 3A1
 - Interest Shortfall Reimbursement Payment Amount \$0.000017857
- GSRMLT06-AR1 2A-1
 - Writedown Reimbursement Amount \$0.444970000
 - Interest Shortfall Payment Amount \$0.000003131
- GSRMLT06-AR2 5A-1
 - Writedown Reimbursement Amount \$1.357061783
- JPMMT05-A3 11-A-3
 - Interest Shortfall Reimbursement Payment Amount \$0.000005000
- JPMMT05-A7 1-A-4
 - Interest Shortfall Payment Amount \$0.000004307
- JPMMT06-A4 4-A-1
 - Interest Shortfall Payment Amount \$0.000005387
- MLMIT05-A2 A-1
 - Interest Shortfall Reimbursement Payment Amount \$0.000002174
- MLMIT05-A9 2-A-1E
 - Writedown Amount \$0.002629325
- WAMUPTC05-AR10 1A4
 - Interest Shortfall Payment Amount \$0.000943489
- WAMUPTC05-AR14 1A4
 - Interest Shortfall Payment Amount \$0.002397440
- WAMUPTC05-AR7 A4
 - Interest Shortfall Payment Amount \$0.001676078

- WFMBS06-AR4 II-A1
 - Writedown Reimbursement Amount \$0.024633716
 - Interest Shortfall Payment Amount \$0.000002484

For PRIMEX.ARM.2:

- **Index Total:**
 - **Writedown Amount \$263.902221969**
 - **Interest Shortfall Payment Amount \$4.134956339**
 - **Interest Shortfall Reimbursement Payment Amount \$5.982916488**
- FHMPT06-AR4 I-A-1
 - Interest Shortfall Payment Amount \$0.619384848
- FHMPT07-AR1 I-A-1
 - Writedown Amount \$0.007737897
 - Interest Shortfall Payment Amount \$1.042378967
- FHMPT07-AR2 I-A-1
 - Interest Shortfall Reimbursement Payment Amount \$5.982913546
- FHMPT07-AR3 I-A-1
 - Interest Shortfall Payment Amount \$0.479340806
- JPMPT07-A3 3-A-1
 - Interest Shortfall Payment Amount \$0.000008374
- JPMPT07-A5 3-A-1
 - Interest Shortfall Reimbursement Payment Amount \$0.000002943
- JPMPT07-A6 2-A-1
 - Interest Shortfall Payment Amount \$0.000005769
- RFMSI06-SA2 II-A-1
 - Writedown Amount \$3.731797869
- RFMSI06-SA3 II-A-1
 - Writedown Amount \$2.568293360
 - Interest Shortfall Payment Amount \$1.993825383
- RFMSI07-SA2 II-A-1
 - Writedown Amount \$1.902712232
- RFMSI07-SA3 II-A-1
 - Writedown Amount \$253.050959583
- WFMBS06-AR12 I-A-1
 - Writedown Amount \$0.394146905
- WFMBS06-AR13 A-1
 - Writedown Amount \$0.003354545
 - Interest Shortfall Payment Amount \$0.000009091
- WFMBS06-AR15 A-1
 - Writedown Amount \$0.717103074
 - Interest Shortfall Payment Amount \$0.000001751
- WFMBS06-AR19 A-1
 - Writedown Amount \$1.526116503
 - Interest Shortfall Payment Amount \$0.000001349

For PRIMEX.FRM.1:

- **Index Total:**
 - **Writedown Amount \$5.068476673**
 - **Interest Shortfall Payment Amount \$11.075625630**

- CWHL05-21 A1
 - Interest Shortfall Payment Amount \$0.667873615
- GSRMLT06-1F 2-A-1
 - Writedown Amount \$1.565978664
 - Interest Shortfall Payment Amount \$2.703750666
- GSRMLT06-6F 3A-1
 - Writedown Amount \$3.502498009
 - Interest Shortfall Payment Amount \$7.704001349

For PRIMEX.FRM.2:

- **Index Total:**
 - **Writedown Amount \$37.077434434**
 - **Interest Shortfall Payment Amount \$39.143355974**
 - **Interest Shortfall Reimbursement Payment Amount \$2.116128610**
- CMFT06-S4 A14
 - Writedown Amount \$0.000293412
 - Interest Shortfall Payment Amount \$1.903522997
- CMFT06-S4 A15
 - Writedown Amount \$0.000421592
 - Interest Shortfall Payment Amount \$2.726913611
- CMFT06-S4 A8
 - Writedown Amount \$0.002407119
 - Interest Shortfall Payment Amount \$15.553186528
- GSRMLT06-10F 3A-1
 - Writedown Amount \$2.552810928
 - Interest Shortfall Payment Amount \$2.611207557
- GSRMLT06-8F 3A-3
 - Writedown Amount \$0.055248703
- GSRMLT06-8F 3A-4
 - Writedown Amount \$0.322575474
- GSRMLT06-8F 3A-5
 - Writedown Amount \$0.309967593
- GSRMLT06-8F 3A-6
 - Writedown Amount \$0.750042942
- JPMMT06-S4 A-7
 - Writedown Amount \$0.077270000
 - Interest Shortfall Payment Amount \$11.313963225
- PMT07-2 A-1
 - Writedown Amount \$0.097465054
- PMT07-2 A-2
 - Writedown Amount \$2.913567976
- PMT07-2 A-3
 - Writedown Amount \$0.834742034
- RFMSI06-S6 A-1
 - Writedown Amount \$0.025018225
- RFMSI06-S6 A-10
 - Writedown Amount \$0.102741703
- RFMSI06-S6 A-12
 - Writedown Amount \$0.425031718
- RFMSI06-S6 A-13
 - Writedown Amount \$0.599109222

- RFMSI06-S6 A-14
 - Writedown Amount \$0.348177217
- RFMSI06-S6 A-15
 - Writedown Amount \$0.535605175
- RFMSI06-S6 A-9
 - Writedown Amount \$0.561303581
- RFMSI06-S8 A-1
 - Writedown Amount \$0.722084719
 - Interest Shortfall Payment Amount \$0.337598750
- RFMSI06-S8 A-10
 - Writedown Amount \$2.076440647
 - Interest Shortfall Payment Amount \$1.059058991
- RFMSI06-S8 A-15
 - Writedown Amount \$0.149432618
 - Interest Shortfall Payment Amount \$0.076216893
- RFMSI06-S8 A-16
 - Writedown Amount \$3.945754830
 - Interest Shortfall Payment Amount \$2.012474390
- RFMSI06-S8 A-6
 - Writedown Amount \$3.037461615
 - Interest Shortfall Payment Amount \$1.549213032
- RFMSI06-S9 A-1
 - Writedown Amount \$0.818420157
- RFMSI06-S9 A-10
 - Writedown Amount \$0.367458136
- RFMSI06-S9 A-11
 - Writedown Amount \$0.371747137
- RFMSI06-S9 A-3
 - Writedown Amount \$0.362654779
- RFMSI06-S9 A-4
 - Writedown Amount \$0.678859561
- RFMSI07-S4 A-1
 - Writedown Amount \$0.474629508
- RFMSI07-S4 A-10
 - Writedown Amount \$0.045339133
- RFMSI07-S4 A-2
 - Writedown Amount \$0.520056311
- RFMSI07-S4 A-3
 - Writedown Amount \$0.174632880
- RFMSI07-S4 A-4
 - Writedown Amount \$0.634609613
- RFMSI07-S4 A-5
 - Writedown Amount \$0.419847251
- RFMSI07-S4 A-8
 - Writedown Amount \$0.000193887
- RFMSI07-S4 A-9
 - Writedown Amount \$0.402525585
- RFMSI07-S5 A-3
 - Writedown Amount \$5.131465722

- RFMSI07-S8 I-A-1
 - Writedown Amount \$5.784272555
 - Interest Shortfall Reimbursement Payment Amount \$2.116128375
- WFMBST07-7 A-1
 - Writedown Amount \$0.445748122

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