S&P Global
Market Intelligence

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

- WFMBST06-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
- JPMMT07-A3 3-A-1
    - Interest Shortfall Payment Amount $0.000008374
- JPMMT07-A5 3-A-1
    - Interest Shortfall Reimbursement Payment Amount $0.000002943
- JPMMT07-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
- WFMBST06-AR12 I-A-1
    - Writedown Amount $0.394146905
- WFMBST06-AR13 A-1
    - Writedown Amount $0.003354545
    - Interest Shortfall Payment Amount $0.000009091
- WFMBST06-AR15 A-1
    - Writedown Amount $0.717103074
    - Interest Shortfall Payment Amount $0.000001751
- WFMBST06-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

Disclosure

RCD publishes a monthly PRIMEX Current Settlements XML file available for free at the below public site. To access the file, search with keyword: “**RCD PRIMEX**” & sort by date for latest file

https://www.spglobal.com/spdji/en

These XML files have a higher level of precision and should be used to determine all settlements. Any discrepancy between the data in this notice and the published RCD XML file(s) is purely accidental and in all cases the XML shall govern.

https://sf.markit.com/news/RCD_ABX_HE_INDEX.zip

Contact us

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