S&P Global
Market Intelligence

Reference Cashflow Database (RCD)

PRIMEX Index Floating Payments

As of 27 November 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 Reimbursement Amount $3.275932961**
  - **Interest Shortfall Payment Amount $0.304455140**
  - **Interest Shortfall Reimbursement Payment Amount $0.000026658**
- CITIMLT05-11 A2-A
  - Interest Shortfall Payment Amount $0.297356384
- GSRMLT05-AR3 6-A1
  - Interest Shortfall Reimbursement Payment Amount $0.000002293
- GSRMLT05-AR4 3A1
  - Interest Shortfall Reimbursement Payment Amount $0.000017857
- GSRMLT05-AR7 2-A1
  - Interest Shortfall Reimbursement Payment Amount $0.000001149
- GSRMLT06-AR1 2A-1
  - Writedown Reimbursement Amount $1.928757500
  - Interest Shortfall Payment Amount $0.000002475
- GSRMLT06-AR2 5A-1
  - Writedown Reimbursement Amount $1.347175461
- JPMMT05-A7 1-A-4
  - Interest Shortfall Reimbursement Payment Amount $0.000003185
- 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 $0.003205408
- WAMUPTC05-AR14 1A4
  - Interest Shortfall Payment Amount $0.001599409
- WAMUPTC05-AR7 A4
  - Interest Shortfall Payment Amount $0.002286383
- WFMBST06-AR4 II-A1
  - Interest Shortfall Payment Amount $0.000002207

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For PRIMEX.ARM.2:

- **Index Total:**
  - **Writedown Amount $11.826374038**
  - **Writedown Reimbursement Amount $6.340640067**
  - **Interest Shortfall Payment Amount $9.266232784**
  - **Interest Shortfall Reimbursement Payment Amount $0.000008234**
- FHMPT06-AR4 I-A-1
  - Interest Shortfall Payment Amount $0.616360574
- FHMPT07-AR1 I-A-1
  - Writedown Amount $0.001547579
  - Interest Shortfall Payment Amount $0.883575084
- FHMPT07-AR2 I-A-1
  - Interest Shortfall Payment Amount $5.071348282
- FHMPT07-AR3 I-A-1
  - Writedown Amount $0.001523676
  - Interest Shortfall Payment Amount $0.638701739
- JPMMT07-A3 3-A-1
  - Interest Shortfall Reimbursement Payment Amount $0.000004698
- JPMMT07-A5 3-A-1
  - Interest Shortfall Payment Amount $0.000002773
- JPMMT07-A6 2-A-1
  - Interest Shortfall Payment Amount $0.000001691
- RFMSI06-SA2 II-A-1
  - Writedown Amount $3.664509648
- RFMSI06-SA3 II-A-1
  - Writedown Amount $2.517586505
  - Interest Shortfall Payment Amount $2.056242640
- RFMSI07-SA2 II-A-1
  - Writedown Amount $2.543031501
- RFMSI07-SA3 II-A-1
  - Writedown Reimbursement Amount $6.340640067
- WFMBST06-AR12 I-A-1
  - Writedown Amount $0.386745639
- WFMBST06-AR13 A-1
  - Writedown Amount $0.174936364
- WFMBST06-AR15 A-1
  - Writedown Amount $0.881506261
  - Interest Shortfall Reimbursement Payment Amount $0.000001751
- WFMBST06-AR19 A-1
  - Writedown Amount $1.654986865
  - Interest Shortfall Reimbursement Payment Amount $0.000001784

For PRIMEX.FRM.1:

- **Index Total:**
  - **Writedown Amount $4.904668761**
  - **Interest Shortfall Payment Amount $11.701922160**
  - **Interest Shortfall Reimbursement Payment Amount $1.285380729**
- CWHL05-21 A1
  - Interest Shortfall Reimbursement Payment Amount $1.285380729

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- GSRMLT06-1F 2-A-1
  - Writedown Amount $1.479379740
  - Interest Shortfall Payment Amount $3.598618075
- GSRMLT06-6F 3A-1
  - Writedown Amount $3.425289021
  - Interest Shortfall Payment Amount $8.103304085

For PRIMEX.FRM.2:

- **Index Total:**
  - **Writedown Amount $111.352293609**
  - **Interest Shortfall Payment Amount $15.682046973**
  - **Interest Shortfall Reimbursement Payment Amount $48.201712434**
  - **Floating Correction (Trades effective between 2010-04-28 and 2026-11-24) $2.235254752**
- CMFT06-S4 A14
  - Writedown Amount $0.001811749
  - Interest Shortfall Reimbursement Payment Amount $2.923098433
- CMFT06-S4 A15
  - Writedown Amount $0.002595067
  - Interest Shortfall Reimbursement Payment Amount $4.187514423
- CMFT06-S4 A8
  - Writedown Amount $0.014807345
  - Interest Shortfall Reimbursement Payment Amount $23.883856590
- GSRMLT06-10F 3A-1
  - Writedown Amount $2.483497196
  - Interest Shortfall Payment Amount $3.648115023
- GSRMLT06-8F 3A-3
  - Writedown Amount $0.053981426
- GSRMLT06-8F 3A-4
  - Writedown Amount $0.315168391
- GSRMLT06-8F 3A-5
  - Writedown Amount $0.302850610
- GSRMLT06-8F 3A-6
  - Writedown Amount $0.732824005
- JPMMT06-S4 A-7
  - Writedown Amount $0.242245000
  - Interest Shortfall Payment Amount $12.033931950
- PMT07-2 A-1
  - Writedown Amount $0.091144361
  - Floating Correction (Trades effective between 2010-04-28 and 2026-10-30) $0.048615830
- PMT07-2 A-2
  - Writedown Amount $3.276422751
  - Floating Correction (Trades effective between 2010-04-28 and 2026-10-30) $1.706104446
- PMT07-2 A-3
  - Writedown Amount $0.919940660
  - Floating Correction (Trades effective between 2010-04-28 and 2026-10-30) $0.480534475
- RFMSI06-S6 A-1
  - Writedown Amount $0.059637915

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    - Interest Shortfall Reimbursement Payment Amount $0.072223343
- RFMSI06-S6 A-10
    - Writedown Amount $0.244915252
    - Interest Shortfall Reimbursement Payment Amount $0.296600333
- RFMSI06-S6 A-12
    - Writedown Amount $1.013193287
    - Interest Shortfall Reimbursement Payment Amount $1.227013469
- RFMSI06-S6 A-13
    - Writedown Amount $1.428160353
    - Interest Shortfall Reimbursement Payment Amount $1.729553292
- RFMSI06-S6 A-14
    - Writedown Amount $0.829985732
    - Interest Shortfall Reimbursement Payment Amount $1.005142464
- RFMSI06-S6 A-15
    - Writedown Amount $1.276777870
    - Interest Shortfall Reimbursement Payment Amount $1.546224794
- RFMSI06-S6 A-9
    - Writedown Amount $1.338038875
    - Interest Shortfall Reimbursement Payment Amount $1.620413483
- RFMSI06-S8 A-1
    - Writedown Amount $0.388182938
    - Interest Shortfall Reimbursement Payment Amount $0.090090116
- RFMSI06-S8 A-10
    - Writedown Amount $1.116263355
    - Interest Shortfall Reimbursement Payment Amount $0.282616055
- RFMSI06-S8 A-15
    - Writedown Amount $0.080333152
    - Interest Shortfall Reimbursement Payment Amount $0.020339050
- RFMSI06-S8 A-16
    - Writedown Amount $2.121179467
    - Interest Shortfall Reimbursement Payment Amount $0.537040526
- RFMSI06-S8 A-6
    - Writedown Amount $1.632894968
    - Interest Shortfall Reimbursement Payment Amount $0.413416428
- RFMSI06-S9 A-1
    - Writedown Amount $1.244865889
- RFMSI06-S9 A-10
    - Writedown Amount $0.558925495
- RFMSI06-S9 A-11
    - Writedown Amount $0.565450122
- RFMSI06-S9 A-3
    - Writedown Amount $0.551619209
- RFMSI06-S9 A-4
    - Writedown Amount $1.032586685
- RFMSI07-S4 A-1
    - Writedown Amount $0.436219716
- RFMSI07-S4 A-10
    - Writedown Amount $0.041670460
- RFMSI07-S4 A-2
    - Writedown Amount $0.477971102
- RFMSI07-S4 A-3

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    - Writedown Amount $0.160501071
- RFMSI07-S4 A-4
    - Writedown Amount $0.583254936
- RFMSI07-S4 A-5
    - Writedown Amount $0.385871563
- RFMSI07-S4 A-8
    - Writedown Amount $0.000178713
- RFMSI07-S4 A-9
    - Writedown Amount $0.369952624
- RFMSI07-S5 A-3
    - Writedown Amount $7.979800864
    - Interest Shortfall Reimbursement Payment Amount $5.146583805
- RFMSI07-S8 I-A-1
    - Writedown Amount $76.883067564
    - Interest Shortfall Reimbursement Payment Amount $3.219985831
- WFMBST07-7 A-1
    - Writedown Amount $0.113505869

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