

BANKINTER 10 Fondo de Titulización de Activos

Brief report

Date: 02/28/2023
Currency: EUR

Constitution date
06/27/2005

VAT Reg. no.
V84388115

Management Company
Europea de Titulización, S.G.F.T

Originator
Bankinter

Servicer
Bankinter

Lead Managers
Bankinter
BNP Paribas

Bond Underwriter and Placement Agents
BNP Paribas

Bond Paying Agent
Banco Santander

Market
AIAF Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
Banco Santander

Amortisation Account
Bankinter

Start-up Loan
Bankinter

Swap
Bankinter

Assets Custodian
Bankinter

Fund Auditor
KPMG Auditores

Issued securities: Asset-Backed Bonds

Bonds issue									
Series ISIN Code	Issue date Nº bonds	Principal outstanding (Bond Unit / Series Total / %Factor)		Interest type Reference rate and margin Payment Date	Interest Rate Next coupon	Redemption		Rating Moody's / S&P	
		Current	Original			Final maturity (legal)	Next	Current	Original
Series A1 ES0313529002	07/01/2005 800		100,000.00 80,000,000.00	Floating 3-M Euribor+0.080% 21.Mar/Jun/Sep/Dec	03/21/2023	06/21/2043 Quarterly 21.Mar/Jun/Sep/Dec	Amortized	Aaa (sf) AAA (sf)	Aaa AAA
Series A2 ES0313529010	07/01/2005 15,754	11,096.02 174,806,699.08 11.10%	100,000.00 1,575,400,000.00	Floating 3-M Euribor+0.160% 21.Mar/Jun/Sep/Dec	2.2230% 03/21/2023 61.666131 Gross 49.949566 Net	06/21/2043 Quarterly 21.Mar/Jun/Sep/Dec	03/21/2023 "Pass-Through" Secutorial / Pro rata under certain circumstances	Aa1 (sf) AAA (sf)	Aaa AAA
Series B ES0313529028	07/01/2005 207	41,254.26 8,539,631.82 41.26%	100,000.00 20,700,000.00	Floating 3-M Euribor+0.290% 21.Mar/Jun/Sep/Dec	2.3530% 03/21/2023 242.678184 Gross 196.569329 Net	06/21/2043 Quarterly 21.Mar/Jun/Sep/Dec	To be determined "Pass-Through" Pro rata deferred start / Secutorial	Aa3 (sf) AA+ (sf)	A1 A
Series C ES0313529036	07/01/2005 224	41,255.48 9,241,227.52 41.26%	100,000.00 22,400,000.00	Floating 3-M Euribor+0.700% 21.Mar/Jun/Sep/Dec	2.7630% 03/21/2023 284.972228 Gross 230.827505 Net	06/21/2043 Quarterly 21.Mar/Jun/Sep/Dec	To be determined "Pass-Through" Pro rata deferred start / Secutorial	A3 (sf) AA (sf)	Baa1 BBB-
Series D ES0313529044	07/01/2005 191	41,259.46 7,880,556.86 41.26%	100,000.00 19,100						

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Collateral: Residential mortgage loans (PTCs)

General			
	Current	At constitution date	
Count	4,264	14,507	
Principal			
Principal outstanding	191,053,497.42	1,717,640,351.35	
Average loan	44,806.17	118,400.80	
Minimum	0.30	1,860.27	
Maximum	448,258.94	990,119.72	
Interest rate			
Weighted average (wac)	1.82%	2.88%	
Minimum	0.00%	2.15%	
Maximum	4.83%	5.32%	
Final maturity			
Weighted average (WARM) (months)	135	303	
Minimum	03/01/2023	01/16/2006	
Maximum	02/18/2040	02/18/2040	
Index (principal outstanding distribution)			
1-year EURIBOR/MIBOR	100.00%	100.00%	

LTV Distribution			
	Current		At constitution date
	% Pool	% LTV	% LTV
0.01 - 10%	8.98	6.11	0.86
10.01 - 20%	21.11	15.52	3.77
20.01 - 30%	29.26	24.88	5.59
30.01 - 40%	26.93	34.39	8.49
40.01 - 50%	11.89	43.31	12.50
50.01 - 60%	1.84	53.10	15.93
60.01 - 70%			17.86
70.01 - 80%			23.92
80.01 - 90%			6.58
90.01 - 100%			4.50
Weighted average (WALTV)	26.49		59.11
Minimum	0.00		1.81
Maximum	55.40		100.00

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical