

Brief report

Date: 03/31/2022
 Currency: EUR

Constitution date
 07/03/2014

VAT Reg. no.
 V87054417

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

Originator
 Caja Rural de Aragón
 Caja Rural de Granada
 Caja Rural de Navarra
 Caja Rural de Teruel

Servicer
 Caja Rural de Aragón
 Caja Rural de Granada
 Caja Rural de Navarra
 Caja Rural de Teruel

Servicer Credit Support Provider
 Banco Cooperativo Español

Lead Manager
 Banco Cooperativo Español

Underwriter
 Banco Europeo de Inversiones

Bond Paying Agent
 Banco Santander

Market
 AIAF Mercado de Renta Fija

Register of Book Securities
 Iberclear

Treasury Account
 Banco Santander

Assets Custodian
 Banco Cooperativo Español

Start-up Loan
 Entidades Cedentes

Subordinated Loan
 Entidades Cedentes

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 DBRS / Fitch	
		Current	Original			Final maturity (legal)	Next	Current	Original
Series ES0305033005	07/03/2014 900	30,332.68 27,299,412.00 30.33%	100,000.00 90,000,000.00	Floating 3-M Euribor+1.500% 14.Jan/Apr/Jul/Oct	0.9370% 04/19/2022 75.001764 Gross 60.751429 Net	01/14/2057 Quarterly 14.Jan/Apr/Jul/Oct	"Pass-Through" Secuencial	AAA (sf) A+sf	A (high) A+
Total		27,299,412.00	90,000,000.00						

Estimated average life (in years) and maturity according to different hypothesis of constant prepayment rates (CPR) as of the last Payment Date											
Series	With optional redemption *	Average life	Years	% Monthly CPR (SMM)							
				Date	0.17	0.25	0.34	0.42	0.51	0.60	0.69
				% Annual equivalent CPR							
				2.00	3.00	4.00	5.00	6.00	7.00	8.00	9.00
Series	Without optional redemption *	Average life	Years	% Monthly CPR (SMM)							
				Date	0.17	0.25	0.34	0.42	0.51	0.60	0.69
				% Annual equivalent CPR							
				2.00	3.00	4.00	5.00	6.00	7.00	8.00	9.00
Series	Final Maturity	Years	Date	% Monthly CPR (SMM)							
				Date	0.17	0.25	0.34	0.42	0.51	0.60	0.69
				% Annual equivalent CPR							
				2.00	3.00	4.00	5.00	6.00	7.00	8.00	9.00

Optional Clean up call when the amount of the Outstanding Balance of the securitised assets is less than 10 per 100 of the initial Outstanding Balance.
 Hypothesis of delinquency and default assumptions of the securitised assets: 0%.

Credit enhancement and financial operations

Credit enhancement (CE)						
Series	Current	% CE	At issue date			
			Current	% CE	% CE	
Series	100.00%	27,299,412.00	67.89%	100.00%	90,000,000.00	30.50%
Issue of Bonds	27,299,412.00				90,000,000.00	
B Loan	40.75%	11,124,000.00	12.36%		11,124,000.00	
Principal Reserve Fund	35.19%	9,606,780.00	10.67%		9,606,780.00	
Interest Reserve Fund	19.62%	5,356,065.50	11.24%		10,112,400.00	

Other financial operations (current)			
Assets	Balance	Interest	
		Available	Interest
Treasury Account	15,733,381.01		0.000%
Servicer ppal collect not yet credited	19,573.40		
Servicer ints collect not yet credited	3,478.52		
Liabilities	Available	Balance	Interest
Subordinated Loan Principal L/T		9,606,780.00	0.437%
Subordinated Loan Principal S/T		0.00	0.00
Subordinated Loan Interest L/T		5,292,171.49	0.000%
Subordinated Loan Interest S/T		63,894.01	
Start-up Loan L/T		0.00	0.00
Start-up Loan S/T		0.00	0.00

Collateral: Residential mortgage loans (PTCs/MCs)

General			
	Current	At constitution date	
		Count	Count
Count	484	811	
Principal			
Principal outstanding	37,671,854.87	101,416,645.68	
Average loan	77,834.41	125,051.35	
Minimum	559.14	19,304.72	
Maximum	223,234.12	401,217.96	
Interest rate			
Weighted average (wac)	0.77%	2.50%	
Minimum	0.00%	0.91%	
Maximum	4.00%	4.75%	
Final maturity			
Weighted average (WARM) (months)	236	332	
Minimum	05/31/2022	06/15/2017	
Maximum	06/03/2053	06/28/2053	
Index (principal outstanding distribution)			
1-year EURIBOR/MIBOR	0.15%	0.00%	
1-year EURIBOR/MIBOR (Mortgage Market)	99.85%	100.00%	

LTV Distribution				
	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	0.67	7.11	0.03	8.56
10.01 - 20%	2.58	15.22	0.19	18.03
20.01 - 30%	5.33	25.84	0.71	25.67
30.01 - 40%	14.63	35.20	1.69	35.24
40.01 - 50%	25.30	45.37	5.29	46.93
50.01 - 60%	30.81	54.99	13.55	55.71
60.01 - 70%	16.83	63.97	20.85	65.49
70.01 - 80%	3.84	72.07	29.20	75.42
80.01 - 90%			28.02	84.49
90.01 - 100%			0.47	94.21
Weighted average (WALTV)	48.93		70.65	
Minimum	0.82		8.56	
Maximum	74.26		96.54	

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.00%	0.25%	0.53%	0.57%	0.70%
Annual Percentage Rate (CPR)	0.00%	2.92%	6.18%	6.61%	8.07%

Geographic distribution		
	Current	At constitution date
Andalucia	23.79%	17.55%
Aragon	52.99%	39.98%
Basque Country	5.72%	9.72%
Castilla-La Mancha		0.09%
Catalonia	0.97%	3.46%
La Rioja	2.03%	3.10%
Madrid	5.63%	6.04%
Navarra	8.59%	19.34%
Valencia	0.27%	0.71%

RURAL HIPOTECARIO XVII Fondo de Titulización de Activos



Brief report

Date: 03/31/2022

Currency: EUR

Constitution date
07/03/2014

VAT Reg. no.
V87054417

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

Originator
Caja Rural de Aragón
Caja Rural de Granada
Caja Rural de Navarra
Caja Rural de Teruel

Servicer
Caja Rural de Aragón
Caja Rural de Granada
Caja Rural de Navarra
Caja Rural de Teruel

Servicer Credit Support Provider
Banco Cooperativo Español

Lead Manager
Banco Cooperativo Español

Underwriter
Banco Europeo de Inversiones

Bond Paying Agent
Banco Santander

Market
AIAF Mercado de Renta Fija

Register of Book Securities
Iberclear

Treasury Account
Banco Santander

Assets Custodian
Banco Cooperativo Español

Start-up Loan
Entidades Cedentes

Subordinated Loan
Entidades Cedentes

Fund Auditor
KPMG Auditores

Current delinquency										
Aging	Assets	Overdue debt					Outstanding debt	Total debt		% Total debt / Appraisal Value
		Principal	Interest	Other	Total	%			%	
<i>Delinquencies</i>										
Up to 1 month	8	3,221.15	144.55	0.00	3,365.70	33.33	753,149.63	756,515.33	76.87	46.77
from > 1 to = 2 months	2	2,459.34	184.71	0.00	2,644.05	26.18	135,297.80	137,941.85	14.02	38.96
from > 3 to = 6 months	1	3,990.54	97.82	0.00	4,088.36	40.49	85,651.31	89,739.67	9.12	40.79
Subtotal	11	9,671.03	427.08	0.00	10,098.11	100.00	974,098.74	984,196.85	100.00	44.91
Total	11	9,671.03	427.08	0.00	10,098.11		974,098.74	984,196.85		

Europea de Titulización publishes this report to supplement the information laid down in the Offering Circular for the Bond Issue by this Securitisation Fund. Only the information communicated by Europea de Titulización, in pursuance of the provisions of the Offering Circular, shall be considered for third-party publicity and dissemination purposes.

Additional information
Europea de Titulización: C/Jorge Juan 68 - 28009 Madrid ☎ +34 91 411 84 67 📠 +34 91 411 84 68 🌐 www.edt-sg.com ✉ info@edt-sg.com
Official register CNMV: C/ Edison, 4 - 28006 Madrid ☎ +34 91 585 15 00 🌐 www.cnmv.com