

Brief report

Date: 08/31/2022
 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

CA-CIB
 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	28.234.09 25,410,681.00 28.23%	100,000.00 90,000,000.00	Floating 3-M Euribor+1.500% 14.Jan/Apr/Jul/Oct	1.4420% 10/14/2022 104.045759 Gross 84.277065 Net	01/14/2057 Quarterly 14.Jan/Apr/Jul/Oct	"Pass-Through" Secuential	AAA (sf) A+sf	A (high) A+
Total		25,410,681.00	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				% Monthly CPR (SMM)							
				0,17	0,25	0,34	0,42	0,51	0,60	0,69	0,78
% Annual equivalent CPR				2,00	3,00	4,00	5,00	6,00	7,00	8,00	9,00
Series	With optional redemption *	Average life	Years	5.33	4.87	4.48	4.13	3.83	3.56	3.32	3.11
		Date	11/11/2027	05/27/2027	01/02/2027	08/29/2026	05/10/2026	02/02/2026	11/08/2025	08/23/2025	
Series	Final Maturity	Years	11.76	10.76	10.01	9.51	8.76	8.26	7.76	7.26	
		Date	04/14/2034	04/14/2033	07/14/2032	01/14/2032	04/14/2031	10/14/2030	04/14/2030	10/14/2029	
Series	Without optional redemption *	Average life	Years	5.33	4.87	4.48	4.13	3.83	3.56	3.32	3.11
		Date	11/11/2027	05/27/2027	01/02/2027	08/29/2026	05/10/2026	02/02/2026	11/08/2025	08/23/2025	
Series	Final Maturity	Years	11.76	10.76	10.01	9.51	8.76	8.26	7.76	7.26	
		Date	04/14/2034	04/14/2033	07/14/2032	01/14/2032	04/14/2031	10/14/2030	04/14/2030	10/14/2029	

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		At issue date	
		% CE	% CE	% CE	% CE
Series	100.00%	25,410,681.00	70.96%	100.00%	90,000,000.00
Issue of Bonds		25,410,681.00			90,000,000.00
B Loan	43.78%	11,124,000.00	12.36%		11,124,000.00
Principal Reserve Fund	37.81%	9,606,780.00	10.67%		9,606,780.00
Interest Reserve Fund	20.44%	5,194,068.94	11.24%		10,112,400.00

Other financial operations (current)			
Assets		Balance	Interest
		Treasury Account	15,213,257.60
Servicer ppal collect not yet credited	46,258.48		
Servicer ints collect not yet credited	5,164.70		
Liabilities			
	Available	Balance	Interest
Subordinated Loan Principal L/T		9,606,780.00	0.942%
Subordinated Loan Principal S/T		0.00	
Subordinated Loan Interest L/T		5,194,068.94	0.000%
Subordinated Loan Interest S/T		0.00	
Start-up Loan L/T		0.00	
Start-up Loan S/T		0.00	

Collateral: Residential mortgage loans (PTCs/MCs)

General			
		Current	At constitution date
		Count	
Principal	Principal outstanding	36,094,824.12	101,416,645.68
	Average loan	75,989.10	125,051.35
	Minimum	92.22	19,304.72
	Maximum	216,087.00	401,217.96
Interest rate	Weighted average (wac)	1.26%	2.50%
	Minimum	0.00%	0.91%
	Maximum	4.00%	4.75%
Final maturity	Weighted average (WARM) (months)	231	332
	Minimum	09/03/2022	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%	0.82	7.46	0.03	8.56
10.01 - 20%	2.56	15.40	0.19	18.03
20.01 - 30%	6.61	26.14	0.71	25.67
30.01 - 40%	15.01	35.31	1.69	35.24
40.01 - 50%	26.63	45.22	5.29	46.93
50.01 - 60%	28.91	54.64	13.55	55.71
60.01 - 70%	16.14	63.48	20.85	65.49
70.01 - 80%	3.32	71.39	29.20	75.42
80.01 - 90%			28.02	84.49
90.01 - 100%			0.47	94.21
Weighted average (WALTV)	47.94		70.65	
Minimum	0.06		8.56	
Maximum	73.01		96.54	

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.26%	0.48%	0.31%	0.53%	0.68%
Annual Percentage Rate (CPR)	3.08%	5.62%	3.68%	6.13%	7.88%

Geographic distribution		
	Current	At constitution date
Andalucia	24.03%	17.55%
Aragon	53.35%	39.98%
Basque Country	5.37%	9.72%
Castilla-La Mancha		0.09%
Catalonia	0.99%	3.46%
La Rioja	2.07%	3.10%
Madrid	5.48%	6.04%
Navarra	8.43%	19.34%
Valencia	0.27%	0.71%

RURAL HIPOTECARIO XVII Fondo de Titulización de Activos

Brief report

Date: 08/31/2022

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

CA-CIB
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	2,461.69	484.57	0.00	2,946.26	30.56	725,540.10	728,486.36	87.12	48.77
from > 1 to = 2 months	1	1,859.29	7.04	0.00	1,866.33	19.36	19,334.71	21,201.04	2.54	10.83
from > 3 to = 6 months	1	4,736.22	92.11	0.00	4,828.33	50.08	81,655.72	86,484.05	10.34	39.31
Subtotal	10	9,057.20	583.72	0.00	9,640.92	100.00	826,530.53	836,171.45	100.00	43.79
Total	10	9,057.20	583.72	0.00	9,640.92		826,530.53	836,171.45		