

Brief report

Date: 01/31/2024
 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
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 Caja Rural de Granada
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Servicer Credit Support Provider
 Banco Cooperativo Español

CA-CIB
 Banco Cooperativo Español

Underwriter
 Banco Europeo de Inversiones

Bond Paying Agent
 Société Générale

Market
 AIAF Mercado de Renta Fija

Register of Book Securities
 Iberclear

Treasury Account
 Société Générale

Assets Custodian
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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	17,451.30 15,706,170.00	100,000.00 90,000,000.00	Floating 3-M Euribor+1.500% 14.Jan/Apr/Jul/Oct	5.4420% 04/15/2024 240.062991 Gross 194.451023 Net	01/14/2057 Quarterly 14.Jan/Apr/Jul/Oct	"Pass-Through" Secuential	AAA (sf) A+sf	A (high) A+
Total		15,706,170.00	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	09/08/2028	03/31/2028	11/16/2027	07/22/2027	04/12/2027	01/14/2027	10/29/2026	08/22/2026
				Date	09/08/2028	03/31/2028	11/16/2027	07/22/2027	04/12/2027	01/14/2027	10/29/2026
		Final Maturity		10/14/2033	01/14/2033	04/14/2032	07/14/2031	01/14/2031	07/14/2030	04/14/2030	10/14/2029
		Final Maturity		10/14/2033	01/14/2033	04/14/2032	07/14/2031	01/14/2031	07/14/2030	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	% CE		At issue date	
		% CE	% CE	% CE	% CE
Issue of Bonds	100.00%	15,706,170.00	95.14%	100.00%	90,000,000.00
B Loan	70.83%	11,124,000.00	12.36%		11,124,000.00
Principal Reserve Fund	61.17%	9,606,780.00	10.67%		9,606,780.00
Interest Reserve Fund	30.53%	4,795,512.06	11.24%		10,112,400.00

Other financial operations (current)			
Assets	Balance	Interest	
		Balance	Interest
Treasury Account	14,841,124.43		3.682%
Servicer ppal collect not yet credited	78,166.25		
Servicer ints collect not yet credited	10,515.45		
Liabilities			
Subordinated Loan Principal L/T	9,606,780.00		4.942%
Subordinated Loan Principal S/T			0.00
Subordinated Loan Interest L/T	4,795,512.06		4.242%
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			
Count	Current		At constitution date
	Count	%	Count
Principal	390		811
Principal outstanding	26,369,822.93		101,416,645.68
Average loan	67,614.93		125,051.35
Minimum	706.89		19,304.72
Maximum	203,128.04		401,217.96
Interest rate			
Weighted average (wac)	5.12%		2.50%
Minimum	2.50%		0.91%
Maximum	7.57%		4.75%
Final maturity			
Weighted average (WARM) (months)	212		332
Minimum	06/03/2024		06/15/2017
Maximum	06/03/2053		06/28/2053
Index (principal outstanding distribution)			
1-year EURIBOR/MIBOR	0.17%		0.00%
1-year EURIBOR/MIBOR (Mortgage Market)	99.83%		100.00%

LTV Distribution				
LTV	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	1.09	6.19	0.03	8.56
10.01 - 20%	3.42	15.61	0.19	18.03
20.01 - 30%	10.03	25.87	0.71	25.67
30.01 - 40%	19.03	35.30	1.69	35.24
40.01 - 50%	27.94	45.24	5.29	46.93
50.01 - 60%	25.21	54.81	13.55	55.71
60.01 - 70%	12.73	63.97	20.85	65.49
70.01 - 80%	0.56	70.15	29.20	75.42
80.01 - 90%			28.02	84.49
90.01 - 100%			0.47	94.21
Weighted average (WALTV)	44.90		70.65	
Minimum	0.72		8.56	
Maximum	70.15		96.54	

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
	Single month. mort. (SMM)	1.30%	2.21%	1.54%	1.53%
Annual Percentage Rate (CPR)	14.49%	23.52%	17.01%	16.92%	9.07%

Geographic distribution		
	Current	At constitution date
	Andalucia	24.43%
Aragon	52.60%	39.98%
Basque Country	4.56%	9.72%
Castilla-La Mancha		0.09%
Catalonia	0.97%	3.46%
La Rioja	2.29%	3.10%
Madrid	5.33%	6.04%
Navarra	9.79%	19.34%
Valencia	0.04%	0.71%

RURAL HIPOTECARIO XVII Fondo de Titulización de Activos

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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	13	2,404.01	1,641.45	0.00	4,045.46	43.51	971,491.88	975,537.34	86.56	46.14
from > 1 to = 2 months	1	328.22	385.23	0.00	713.45	7.67	78,167.23	78,880.68	7.00	61.39
from > 6 to < 12 months	1	2,114.53	2,423.60	0.00	4,538.13	48.81	68,018.12	72,556.25	6.44	48.93
Subtotal	15	4,846.76	4,450.28	0.00	9,297.04	100.00	1,117,677.23	1,126,974.27	100.00	47.13
Total	15	4,846.76	4,450.28	0.00	9,297.04		1,117,677.23	1,126,974.27		