

Brief report

Date: 05/31/2026  
 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  
 Société Générale

Market  
 AIAF Mercado de Renta Fija

Register of Book Securities  
 Iberclear

Treasury Account  
 Société Générale

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	8,289.77 7,460,793.00	100,000.00 90,000,000.00	Floating 3-M Euribor+1.500% 14.Jan/Apr/Jul/Oct	3.6980% 07/14/2026 77.490467 Gross 62.767278 Net	01/14/2057 Quarterly 14.Jan/Apr/Jul/Oct	"Pass-Through" Secuential	AAA (sf) A+sf	A (high) A+
Total		7,460,793.00	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)									
		% Annual equivalent CPR		0,17	0,25	0,34	0,42	0,51	0,60	0,69	0,78
Series	With optional redemption *	Average life	Years	2.58	2.35	2.16	1.99	1.85	1.73	1.62	1.52
	Final Maturity	Years	Date	11/10/2028	08/20/2028	06/10/2028	04/11/2028	02/19/2028	01/04/2028	11/24/2027	10/20/2027
	Without optional redemption *	Average life	Years	2.58	2.35	2.16	1.99	1.85	1.73	1.62	1.52
	Final Maturity	Years	Date	11/10/2028	08/20/2028	06/10/2028	04/11/2028	02/19/2028	01/04/2028	11/24/2027	10/20/2027
			Date	07/14/2031	01/14/2031	10/14/2030	04/14/2030	01/14/2030	10/14/2029	07/14/2029	07/14/2029

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
Issue of Bonds	100.00%	7,460,793.00	135.64%	100.00%	90,000,000.00
		7,460,793.00			90,000,000.00
B Loan	149.10%	11,124,000.00	12.36%		11,124,000.00
Principal Reserve Fund	128.76%	9,606,780.00	10.67%		9,606,780.00
Interest Reserve Fund	60.02%	4,478,087.61	11.24%		10,112,400.00

Other financial operations (current)			
Assets		Balance	Interest
		Treasury Account	14,598,695.56
Servicer ppal collect not yet credited		22,234.48	
Servicer ints collect not yet credited		7,214.97	
Liabilities		Available	Balance
			Interest
Subordinated Loan Principal L/T		9,606,780.00	3.198%
Subordinated Loan Principal S/T			0.00
Subordinated Loan Interest L/T		4,478,087.61	2.498%
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	18,278,455.71	101,416,645.68
	Average loan	59,153.58	125,051.35
	Minimum	449.73	19,304.72
	Maximum	169,531.07	401,217.96
Interest rate	Weighted average (wac)	3.39%	2.50%
	Minimum	2.48%	0.91%
	Maximum	5.47%	4.75%
Final maturity	Weighted average (WARM) (months)	188	332
	Minimum	06/03/2026	06/15/2017
	Maximum	06/03/2053	06/28/2053
Index (principal outstanding distribution)			
	1-year EURIBOR/MIBOR (Mortgage Market)	100.00%	100.00%

LTV Distribution				
	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	1.67	7.13	0.03	8.56
10.01 - 20%	4.40	16.26	0.19	18.03
20.01 - 30%	15.38	25.52	0.71	25.67
30.01 - 40%	21.57	35.10	1.69	35.24
40.01 - 50%	28.94	44.48	5.29	46.93
50.01 - 60%	22.00	54.04	13.55	55.71
60.01 - 70%	6.04	62.89	20.85	65.49
70.01 - 80%			29.20	75.42
80.01 - 90%			28.02	84.49
90.01 - 100%			0.47	94.21
Weighted average (WALTV)	40.89		70.65	
Minimum	0.18		8.56	
Maximum	65.13		96.54	

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.58%	0.58%	0.70%	0.65%	0.79%
Annual Percentage Rate (CPR)	6.72%	6.73%	8.04%	7.51%	9.11%

Geographic distribution		
	Current	At constitution date
Andalucia	24.66%	17.55%
Aragon	51.86%	39.98%
Basque Country	5.12%	9.72%
Castilla-La Mancha		0.09%
Catalonia	0.77%	3.46%
La Rioja	2.90%	3.10%
Madrid	5.78%	6.04%
Navarra	8.89%	19.34%
Valencia	0.02%	0.71%

In accordance with the provisions of the Prospectus, it is hereby certified that the Originator maintains, at all times, a material net economic interest of not less than five per cent (5%) in the securitisation transaction, in compliance with Article 6 of Regulation (EU) 2017/2402 and other applicable risk retention requirements.

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  
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 Official register CNMV: C/ Edison, 4 - 28006 Madrid | www.cnmv.com

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Iberclear

## Treasury Account

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## Start-up Loan

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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	9	2,057.77	990.46	0.00	3,048.23	6.87	574,883.71	577,931.94	57.59	41.88
from > 2 to = 3 months	1	1,568.10	594.17	0.00	2,162.27	4.87	124,951.39	127,113.66	12.67	47.51
from > 6 to < 12 months	1	1,709.89	1,969.86	0.00	3,679.75	8.29	122,492.75	126,172.50	12.57	56.13
from ≥ 2 years	2	17,007.02	18,478.58	0.00	35,485.60	79.97	136,762.72	172,248.32	17.17	64.14
Subtotal	13	22,342.78	22,033.07	0.00	44,375.85	100.00	959,090.57	1,003,466.42	100.00	46.87
Total	13	22,342.78	22,033.07	0.00	44,375.85		959,090.57	1,003,466.42		

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