

Brief report

Date: 10/31/2020  
 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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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  
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Treasury Account  
 Banco Santander

Assets Custodian  
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Start-up Loan  
 Entidades Cedentes

Subordinated Loan  
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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		
		Current	Original			Final maturity (legal)	Next	Current DBRS / Fitch	Original	
Series ES0305033005	07/03/2014 900	37.905.73 34,115,157.00	100,000.00 90,000,000.00	Floating 3-M Euribor+1.500% 14.Jan/Apr/Jul/Oct	0.9910% 01/14/2021 95.998367 Gross 77.758677 Net	01/14/2057 Quarterly 14.Jan/Apr/Jul/Oct	"Pass-Through" Secuencial	AA (high) (sf) A+sf	A (high) A+	
Total		34,115,157.00	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	With optional redemption *	Final Maturity	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

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
Issue of Bonds	34,115,157.00	58.73%	100.00%	90,000,000.00	30.50%
B Loan	11,124,000.00	12.36%		11,124,000.00	
Principal Reserve Fund	9,606,780.00	10.67%		9,606,780.00	
Interest Reserve Fund	5,836,055.17	11.24%		10,112,400.00	

Other financial operations (current)			
Assets	Balance	Interest	
		Available	Interest
Treasury Account	15,659,158.40		0.000%
Servicer ppal collect not yet credited	28,066.64		
Servicer ints collect not yet credited	6,325.50		
Liabilities			
Subordinated Loan Principal L/T	9,606,780.00		0.492%
Subordinated Loan Principal S/T			0.00
Subordinated Loan Interest L/T	5,836,055.17		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			
Count	Current	At constitution date	
		Count	%
Principal	530	811	
Principal outstanding	44,986,616.80	101,416,645.68	
Average loan	84,880.41	125,051.35	
Minimum	3,487.38	19,304.72	
Maximum	247,487.85	401,217.96	
Interest rate			
Weighted average (wac)	1.17%	2.50%	
Minimum	0.09%	0.91%	
Maximum	4.00%	4.75%	
Final maturity			
Weighted average (WARM) (months)	251	332	
Minimum	09/30/2021	06/15/2017	
Maximum	06/03/2053	06/28/2053	
Index (principal outstanding distribution)			
1-year EURIBOR/MIBOR	0.13%	0.00%	
1-year EURIBOR/MIBOR (Mortgage Market)	99.87%	100.00%	

LTV Distribution				
	Current		At constitution date	
	% Pool	% LTV	% Pool	% LTV
0.01 - 10%	0.18	6.87	0.03	8.56
10.01 - 20%	2.39	15.76	0.19	18.03
20.01 - 30%	4.12	25.07	0.71	25.67
30.01 - 40%	11.07	35.73	1.69	35.24
40.01 - 50%	22.13	45.72	5.29	46.93
50.01 - 60%	29.92	55.12	13.55	55.71
60.01 - 70%	22.61	64.48	20.85	65.49
70.01 - 80%	7.58	73.57	29.20	75.42
80.01 - 90%			28.02	84.49
90.01 - 100%			0.47	94.21
Weighted average (WALTV)	52.15		70.65	
Minimum	2.72		8.56	
Maximum	78.58		96.54	

Prepayments					
	Current month	Last 3 months	Last 6 months	Last 12 months	Historical
Single month. mort. (SMM)	0.30%	0.28%	0.26%	0.27%	0.72%
Annual Percentage Rate (CPR)	3.53%	3.33%	3.05%	3.22%	8.35%

Geographic distribution		
	Current	At constitution date
Andalucia	24.04%	17.55%
Aragon	53.17%	39.98%
Basque Country	5.41%	9.72%
Castilla-La Mancha		0.09%
Catalonia	0.95%	3.46%
La Rioja	2.14%	3.10%
Madrid	5.66%	6.04%
Navarra	8.28%	19.34%
Valencia	0.35%	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	11	2,863.87	867.21	0.00	3,731.08	6.40	917,540.19	921,271.27	24.57	55.82
from > 1 to = 2 months	2	1,608.50	159.43	0.00	1,767.93	3.03	157,645.03	159,412.96	4.25	40.51
from > 2 to = 3 months	3	5,156.32	531.65	0.00	5,687.97	9.76	214,379.39	220,067.36	5.87	40.25
from > 3 to = 6 months	25	33,503.64	13,562.46	0.00	47,066.10	80.80	2,402,060.88	2,449,126.98	65.31	50.95
Subtotal	41	43,132.33	15,120.75	0.00	58,253.08	100.00	3,691,625.49	3,749,878.57	100.00	50.69
Total	41	43,132.33	15,120.75	0.00	58,253.08		3,691,625.49	3,749,878.57		