



Fortuna Consumer Loan ABS 2024-1 DAC

Report for Distribution dated Mar 19, 2024

Global Corporate Trust
<http://pivot.usbank.com/>





Fortuna Consumer Loan ABS 2024-1 DAC Monthly Investor Report

March 2024

Analyst

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Distribution Date

19-Mar-24

U.S. Bank Global Corporate Trust Website

<https://pivot.usbank.com>

General Information	Content																																																				
<table style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 35%;">Payment Date:</td> <td style="text-align: right;">19-Mar-24</td> </tr> <tr> <td>Prior Payment Date:</td> <td style="text-align: right;">n.a.</td> </tr> <tr> <td>Next Payment Date:</td> <td style="text-align: right;">18-Apr-24</td> </tr> <tr> <td>Distribution Count:</td> <td style="text-align: right;">1</td> </tr> <tr> <td>Closing Date:</td> <td style="text-align: right;">7-Feb-24</td> </tr> <tr> <td>Final Maturity Date:</td> <td style="text-align: right;">20-Feb-34</td> </tr> <tr> <td>EURIBOR Determination Date:</td> <td style="text-align: right;">2-Feb-24</td> </tr> <tr> <td>Next EURIBOR Determination Date:</td> <td style="text-align: right;">14-Mar-24</td> </tr> <tr> <td>Index:</td> <td style="text-align: right;">1 Month EURIBOR</td> </tr> <tr> <td>Currency:</td> <td style="text-align: right;">EUR (€)</td> </tr> </table>	Payment Date:	19-Mar-24	Prior Payment Date:	n.a.	Next Payment Date:	18-Apr-24	Distribution Count:	1	Closing Date:	7-Feb-24	Final Maturity Date:	20-Feb-34	EURIBOR Determination Date:	2-Feb-24	Next EURIBOR Determination Date:	14-Mar-24	Index:	1 Month EURIBOR	Currency:	EUR (€)	<table style="width: 100%; border-collapse: collapse;"> <tr> <td>Deal Counterparties</td> <td style="text-align: right;">2</td> </tr> <tr> <td>Note Distribution Detail</td> <td style="text-align: right;">3</td> </tr> <tr> <td>Note Interest Reconciliation - Accrual</td> <td style="text-align: right;">4</td> </tr> <tr> <td>Note Interest Reconciliation - Deferred</td> <td style="text-align: right;">5</td> </tr> <tr> <td>Note Principal Reconciliation</td> <td style="text-align: right;">6</td> </tr> <tr> <td>Ratings Information</td> <td style="text-align: right;">7</td> </tr> <tr> <td>Cash Reconciliation</td> <td style="text-align: right;">8</td> </tr> <tr> <td>Other Required Information</td> <td style="text-align: right;">9</td> </tr> <tr> <td>Principal Deficiency Ledger</td> <td style="text-align: right;">10</td> </tr> <tr> <td>Reserve Fund Ledger</td> <td style="text-align: right;">11</td> </tr> <tr> <td>Triggers</td> <td style="text-align: right;">12</td> </tr> <tr> <td>Pre-Enforcement Interest Priority of Payments</td> <td style="text-align: right;">13-15</td> </tr> <tr> <td>Pre-Enforcement Principal Priority of Payments</td> <td style="text-align: right;">16</td> </tr> <tr> <td>Post-Enforcement Priority of Payments</td> <td style="text-align: right;">17-18</td> </tr> <tr> <td>Overview of Defaults, Delinquencies and Recoveries</td> <td style="text-align: right;">19</td> </tr> <tr> <td>Performance 1 - Stratification Tables</td> <td style="text-align: right;">20-21</td> </tr> </table>	Deal Counterparties	2	Note Distribution Detail	3	Note Interest Reconciliation - Accrual	4	Note Interest Reconciliation - Deferred	5	Note Principal Reconciliation	6	Ratings Information	7	Cash Reconciliation	8	Other Required Information	9	Principal Deficiency Ledger	10	Reserve Fund Ledger	11	Triggers	12	Pre-Enforcement Interest Priority of Payments	13-15	Pre-Enforcement Principal Priority of Payments	16	Post-Enforcement Priority of Payments	17-18	Overview of Defaults, Delinquencies and Recoveries	19	Performance 1 - Stratification Tables	20-21
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Note Interest Reconciliation - Accrual	4																																																				
Note Interest Reconciliation - Deferred	5																																																				
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Ratings Information	7																																																				
Cash Reconciliation	8																																																				
Other Required Information	9																																																				
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Fortuna Consumer Loan ABS 2024-1 DAC Monthly Investor Report

March 2024

Deal Counterparties								
Role	Counterparty	Fitch			DBRS			comments
		Long-Term	Short-Term	Rating Trigger	Long-Term	Short-Term	Rating Trigger	
Issuer	Fortuna Consumer Loan ABS 2024-1 DAC							
Account Bank	Elavon Financial Servies DAC	A+	F1	A/F1	Private		A	
BUS Facilitator	Cafico Corporate Services Limited							
Cash Administrator	U.S. Bank Global Corporate Trust Limited							
Corporate Services Provider	Cafico Corporate Services Limited							
Data Trustee	Intertrust Trustees GMBH							
Hedge Counterparty	BNP Paribas							
Interest Determination Agent	U.S. Bank Global Corporate Trust Limited							
Joint Arranger	BNP Paribas							
Joint Arranger	Citigroup Global Markets Limited							
Joint Arranger	Natixis							
Joint Lead Manager	BNP Paribas							
Joint Lead Manager	Citigroup Global Markets Limited							
Joint Lead Manager	Natixis							
Paying Agent	Elavon Financial Servies DAC							
Seller	auxmoney Investments Limited							
Servicer	CreditConnect GMBH							
Sub-Lender	auxmoney Investments Limited							
Trustee	Cafico Trust Company Limited							

Auxmoney Investments Limited, as Seller and Retention holder, has undertaken that for as long as the transaction is outstanding it will retain, on an ongoing basis a material net economic interest of at least 5 per cent in the securitisation, being 5 per cent in the classes A - G Notes, as required by Article 6(3)(d) of the EU Securitisation Regulation (Regulation (EU) 2017/2402) as amended, varied, superseded or substituted from time to time.



Fortuna Consumer Loan ABS 2024-1 DAC
Monthly Investor Report

March 2024

Note Distribution Detail

Notes	ISIN / Common Code	Original Principal Balance	No. Of Notes	Beginning Principal Balance	Total Principal Distribution	Ending Principal Balance	Total Interest Distribution
Class A Notes	XS2746123558 / 274612355	305,000,000.00	3,050	305,000,000.00	0.00	305,000,000.00	1,615,585.00
Class B Notes	XS2746464465 / 274646446	50,000,000.00	500	50,000,000.00	0.00	50,000,000.00	297,305.00
Class C Notes	XS2746465272 / 274646527	52,500,000.00	525	52,500,000.00	0.00	52,500,000.00	368,975.25
Class D Notes	XS2746465439 / 274646543	30,000,000.00	300	30,000,000.00	0.00	30,000,000.00	262,092.00
Class E Notes	XS2746465785 / 274646578	25,000,000.00	250	25,000,000.00	0.00	25,000,000.00	302,402.50
Class F Notes	XS2746465868 / 274646586	12,500,000.00	125	12,500,000.00	0.00	12,500,000.00	204,587.50
Class X Notes	XS2746465942 / 274646594	8,100,000.00	81	8,100,000.00	1,433,757.87	6,666,242.13	0.00
Class G Notes	XS2746466163 / 274646616	25,000,000.00	250	25,000,000.00	0.00	25,000,000.00	0.00
Total		508,100,000.00	5,081	508,100,000.00	1,433,757.87	506,666,242.13	3,050,947.25
Sub-Loan	n.a. / n.a.	1,500,000.00	n.a.	1,500,000.00	0.00	1,500,000.00	0.00



Fortuna Consumer Loan ABS 2024-1 DAC
Monthly Investor Report

March 2024

Note Interest Reconciliation - Accrual

Notes	ISIN / Common Code	Method	Days	Beginning Principal Balance	Rate of Interest	Total Interest Accrued	Other Interest	Total Interest Distribution
Class A Notes	XS2746123558 / 274612355	Actual/360	41	305,000,000.00	4.65100%	1,615,585.00	0.00	1,615,585.00
Class B Notes	XS2746464465 / 274646446	Actual/360	41	50,000,000.00	5.22100%	297,305.00	0.00	297,305.00
Class C Notes	XS2746465272 / 274646527	Actual/360	41	52,500,000.00	6.17100%	368,975.25	0.00	368,975.25
Class D Notes	XS2746465439 / 274646543	Actual/360	41	30,000,000.00	7.67100%	262,092.00	0.00	262,092.00
Class E Notes	XS2746465785 / 274646578	Actual/360	41	25,000,000.00	10.62100%	302,402.50	0.00	302,402.50
Class F Notes	XS2746465868 / 274646586	Actual/360	41	12,500,000.00	14.37100%	204,587.50	0.00	204,587.50
Class X Notes	XS2746465942 / 274646594	Actual/Actual (ISDA)	41	8,100,000.00	0.00000%	0.00	0.00	0.00
Class G Notes	XS2746466163 / 274646616	Actual/Actual (ISDA)	41	25,000,000.00	0.00000%	0.00	0.00	0.00
Total				508,100,000.00		3,050,947.25	0.00	3,050,947.25
Sub-Loan	n.a. / n.a.	Actual/360	41	1,500,000.00	5.00000%	8,541.67	0.00	0.00



Fortuna Consumer Loan ABS 2024-1 DAC
Monthly Investor Report

March 2024

Note Interest Reconciliation - Deferred

Notes	ISIN / Common Code	Beginning Deferred Interest	Interest Accrued on Deferred Interest	Current Period Deferred Interest	Deferred Interest Payments	Ending Deferred Interest
Class A Notes	XS2746123558 / 274612355	0.00	0.00	0.00	0.00	0.00
Class B Notes	XS2746464465 / 274646446	0.00	0.00	0.00	0.00	0.00
Class C Notes	XS2746465272 / 274646527	0.00	0.00	0.00	0.00	0.00
Class D Notes	XS2746465439 / 274646543	0.00	0.00	0.00	0.00	0.00
Class E Notes	XS2746465785 / 274646578	0.00	0.00	0.00	0.00	0.00
Class F Notes	XS2746465868 / 274646586	0.00	0.00	0.00	0.00	0.00
Class X Notes	XS2746465942 / 274646594	0.00	0.00	0.00	0.00	0.00
Class G Notes	XS2746466163 / 274646616	0.00	0.00	0.00	0.00	0.00
Total		0.00	0.00	0.00	0.00	0.00
Sub-Loan	n.a. / n.a.	0.00	0.00	0.00	0.00	8,541.67



Fortuna Consumer Loan ABS 2024-1 DAC
Monthly Investor Report

March 2024

Note Principal Reconciliation

Notes	Beginning Principal Balance	Total Principal Distribution	Ending Principal Balance	--- Credit Support ---	
				Original (1)	Current (2)
Class A Notes	305,000,000.00	0.00	305,000,000.00	39.97%	39.80%
Class B Notes	50,000,000.00	0.00	50,000,000.00	30.13%	29.93%
Class C Notes	52,500,000.00	0.00	52,500,000.00	19.80%	19.57%
Class D Notes	30,000,000.00	0.00	30,000,000.00	13.89%	13.65%
Class E Notes	25,000,000.00	0.00	25,000,000.00	8.97%	8.72%
Class F Notes	12,500,000.00	0.00	12,500,000.00	6.51%	6.25%
Class X Notes	8,100,000.00	1,433,757.87	6,666,242.13	4.92%	4.93%
Class G Notes	25,000,000.00	0.00	25,000,000.00	0.00%	0.00%
Total	508,100,000.00	1,433,757.87	506,666,242.13		
Sub-Loan	1,500,000.00	0.00	1,500,000.00		

(1) Determined as follows: Original Principal Balance of all subordinate classes/Total Original Principal Balance

(2) Determined as follows: Ending Principal Balance of all subordinate classes/Total Ending Principal Balance



Fortuna Consumer Loan ABS 2024-1 DAC Monthly Investor Report

March 2024

Ratings Information

Notes	ISIN / Common Code	--- Original Ratings ---		--- Ratings Change / Change Date ¹ ---	
		Fitch	DBRS	Fitch	DBRS
Class A Notes	XS2746123558 / 274612355	AAA	AAA		
Class B Notes	XS2746464465 / 274646446	AA	AA		
Class C Notes	XS2746465272 / 274646527	A	A (high)		
Class D Notes	XS2746465439 / 274646543	BBB	BBB (high)		
Class E Notes	XS2746465785 / 274646578	BB+	BB (high)		
Class F Notes	XS2746465868 / 274646586	BB-	B (high)		
Class X Notes	XS2746465942 / 274646594	NR	NR		
Class G Notes	XS2746466163 / 274646616	NR	NR		

¹ Changed ratings provided on this report are based on information provided by the applicable rating agency via electronic transmission. It shall be understood that this transmission will generally have been provided to U.S. Bank Trustees Limited within 30 days of the payment date listed on this statement. Because ratings may have changed during the 30 day window, or may not be being provided by the rating agency in an electronic format and therefore not being updated on this report, U.S. Bank Trustees Limited recommends that investors obtain current rating information directly from the rating agency.



Fortuna Consumer Loan ABS 2024-1 DAC Monthly Investor Report

March 2024

Cash Reconciliation

Available Collections	Distributions
Pre-Enforcement Available Interest Amount (i) Interest Collections 4,755,210.83 (ii) Recovery Collections 561.60 (iii) Debit from the Liquidity Reserve Account 0.00 (iv) Net Hedging Receipts 650,248.61 (v) item (ix) of the Pre-Enforcement Principal Priority of Payments 0.00 (vi) Any other amount standing to the credit of the Operating Account 36,651.52 Pre-Enforcement Available Interest Amount 5,442,672.56	Amounts Distributed by the Issuer (see Other Required Information page for further detail) Amounts Distributed by the Issuer 923,201.27 Distributions to Noteholders Interest Distribution 3,050,947.25 Principal Distribution 1,433,757.87 Distributions to Noteholders 4,484,705.12 Distributions to Sub Lenders Interest Distribution 0.00 Principal Distribution 0.00 Distributions to Sub Lenders 0.00 Other Distributions Credit to the Liquidity Reserve Account 0.00 Credit to the Principal Deficiency Ledger 0.00 Credit to the Purchase Shortfall Ledger 34,766.17 Net Hedging Payments 0.00 Hedging Termination Payments 0.00 Deferred Purchase Price 0.00 Transaction gain to Issuer 0.00 Principal Addition Amounts to cover a Senior Expenses Deficit 0.00 Item (ix) of the Pre-Enforcement Principal Priority of Payments 0.00 Other Distributions 34,766.17
Pre-Enforcement Available Principal Amount (i) Principal Collections (Post-Replenishment Period) 0.00 (ii) Principal Deficiency Ledger 0.00 (iii) Final Repurchase Price 0.00 (iv) Purchase Shortfall Ledger Amounts 0.00 (v) Replenishment Ledger Amounts 0.00 (vi) Principal received on Operating Account 0.00 Pre-Enforcement Available Principal Amount 0.00	
Total Available Collections 5,442,672.56	Total Distributions 5,442,672.56



Fortuna Consumer Loan ABS 2024-1 DAC
Monthly Investor Report

March 2024

Other Required Information

Amounts Distributed by the Issuer

Statutory Claims	67,371.00
Trustee Expenses	0.00
Corporate Services Provider	0.00
Cash Administrator	24,839.30
Account Bank	1,000.00
Payment Services Provider	0.00
BUS Facilitator	0.00
Agents	250.00
Luxembourg Stock Exchange	41,270.00
Data Trustee	0.00
Rating Agencies	0.00
Auditors of the Issuer	0.00
Other Persons appointed by the Issuer as servicer providers	163,508.67
Servicer	624,962.30
Additional Servicing Fee	0.00
Amounts Distributed by the Issuer	<u>923,201.27</u>



Fortuna Consumer Loan ABS 2024-1 DAC
 Monthly Investor Report

March 2024

Principal Deficiency Ledger

Current Period Principal Deficiency

	<u>Beginning PDL Balance</u>	<u>Deficiency Allocation</u>	<u>PDL Repayment</u>	<u>Ending PDL Balance</u>
Class G Notes PDL	0.00	34,766.17	34,766.17	0.00
Class F Notes PDL	0.00	0.00	0.00	0.00
Class E Notes PDL	0.00	0.00	0.00	0.00
Class D Notes PDL	0.00	0.00	0.00	0.00
Class C Notes PDL	0.00	0.00	0.00	0.00
Class B Notes PDL	0.00	0.00	0.00	0.00
Class A Notes PDL	0.00	0.00	0.00	0.00
Total	0.00	34,766.17	34,766.17	0.00



Fortuna Consumer Loan ABS 2024-1 DAC
 Monthly Investor Report

March 2024

Ledgers

		<u>Credits</u>	<u>Debits</u>
<u>Liquidity Reserve Account</u>			
Original Liquidity Reserve Account Amount	8,075,000.00		
Liquidity Reserve Account Amount as at Close / Previous IPD	8,075,000.00		
Liquidity Reserve Required Amount per Current IPD	8,075,000.00		
Top ups on IPD		0.00	
Drawings			0.00
Closing Balance	<u>8,075,000.00</u>		
<u>Purchase Shortfall</u>			
Original Purchase Shortfall Amount	0.00		
Purchase Shortfall Amount as at Close / Previous IPD	0.00		
Top ups on IPD		34,766.17	
Drawings			0.00
Closing Balance	<u>34,766.17</u>		



Fortuna Consumer Loan ABS 2024-1 DAC
Monthly Investor Report

March 2024

Triggers

<u>Event of Default</u>	<u>Breach (Y/N)</u>
(i) the Issuer becomes Insolvent;	No
(ii) the Issuer fails to make a payment of interest on the Most Senior Class of Notes on any Payment Date (and such default is not remedied within two (2) Business Days of its occurrence);	No
(iii) the Issuer fails to perform or observe any of its other material obligations under these Terms and Conditions or the Transaction Documents (other than the Sub-Loan Agreement) and such failure is (if capable of remedy) not remedied within 30 Business Days following written notice from the Trustee or any other Secured Party; or	No
(iv) it is or will become unlawful for the Issuer to perform or comply with any of its obligations under or in respect of the Class A Notes, Class B Notes, Class C Notes, Class D Notes, Class E Notes, Class F Notes, Class X Notes, Class G Notes or any Transaction Document.	No



Fortuna Consumer Loan ABS 2024-1 DAC
 Monthly Investor Report

March 2024

Pre-Enforcement Interest Priority of Payments		
<u>Pre-Enforcement Available Interest Amount</u>	This IPD	Last IPD
	5,442,672.56	n.a.
(i) any due and payable Statutory Claims;	67,371.00	n.a.
(ii) any due and payable Trustee Expenses;	0.00	n.a.
(iii) any due and payable Administrative Expenses;		
(i) the Corporate Services Provider under the Corporate Services Agreement;	0.00	n.a.
(ii) the Cash Administrator under the Cash Administration Agreement;	24,839.30	n.a.
(iii) the Account Bank under the Account Bank Agreement and the relevant Account Mandate (if any);	1,000.00	n.a.
(iv) the Payment Services Provider under the Payment Services and Cash Sweeping Agreement;	0.00	n.a.
(v) the BUS Facilitator under the Servicing Agreement;	0.00	n.a.
(vi) the Agents under the Agency Agreement;	250.00	n.a.
(vii) the Luxembourg Stock Exchange;	41,270.00	n.a.
(viii) the Data Trustee under the Data Trust Agreement;	0.00	n.a.
(ix) the Rating Agencies;	0.00	n.a.
(x) the auditors of the Issuer; and	0.00	n.a.
(xi) such other Persons appointed by the Issuer as service providers.	163,508.67	n.a.
(iv) any due and payable Servicing Fee;	624,962.30	n.a.
(v) any due and payable Net Hedging Payments and Hedging Termination Payments under the Hedge (provided that the Hedge Counterparty is not the Defaulting Party (as defined in the Hedging Agreement) and there has been no termination of the Hedge due to a termination event relating to the Hedge Counterparty's downgrade);	0.00	n.a.
(vi) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class A Notes;	1,615,585.00	n.a.
(vii) to credit the Class A Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon (such amount to be applied in repayment of principal as part of the Pre-Enforcement Available Principal Amount or, during the Replenishment Period, to be credited to the Purchase Shortfall Ledger);	0.00	n.a.
(viii) (on a pro rata and pari passu basis) to the extent that (a) the Class B Notes are the Most Senior Class of Notes or (b) after giving effect to the Pre-Enforcement Interest Priority of Payments, the amount in debit on the Class B Principal Deficiency Sub-Ledger is less than 50 per cent. of the Aggregate Outstanding Note Principal Amount of the Class B Notes, any aggregate Interest Amount due and payable on the Class B Notes;	297,305.00	n.a.
(ix) to credit the Class B Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon (such amount to be applied in repayment of principal as part of the Pre-Enforcement Available Principal Amount or, during the Replenishment Period, to be credited to the Purchase Shortfall Ledger);	0.00	n.a.



Fortuna Consumer Loan ABS 2024-1 DAC Monthly Investor Report

March 2024

Pre-Enforcement Interest Priority of Payments		
(x)	(on a pro rata and pari passu basis) to the extent that (a) the Class C Notes are the Most Senior Class of Notes or (b) after giving effect to the Pre-Enforcement Interest Priority of Payments, the amount in debit on the Class C Principal Deficiency Sub-Ledger is less than 25 per cent. of the Aggregate Outstanding Note Principal Amount of the Class C Notes, any aggregate Interest Amount due and payable on the Class C Notes;	368,975.25
		n.a.
(xi)	to credit the Class C Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon (such amount to be applied in repayment of principal as part of the Pre-Enforcement Available Principal Amount or, during the Replenishment Period, to be credited to the Purchase Shortfall Ledger);	0.00
		n.a.
(xii)	(on a pro rata and pari passu basis) to the extent that (a) the Class D Notes are the Most Senior Class of Notes or (b) after giving effect to the Pre-Enforcement Interest Priority of Payments, the amount in debit on the Class D Principal Deficiency Sub-Ledger is less than 25 per cent. of the Aggregate Outstanding Note Principal Amount of the Class D Notes, any aggregate Interest Amount due and payable on the Class D Notes;	262,092.00
		n.a.
(xiii)	to credit the Class D Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon (such amount to be applied in repayment of principal as part of the Pre-Enforcement Available Principal Amount or, during the Replenishment Period, to be credited to the Purchase Shortfall Ledger);	0.00
		n.a.
(xiv)	(on a pro rata and pari passu basis) to the extent that (a) the Class E Notes are the Most Senior Class of Notes or (b) after giving effect to the Pre-Enforcement Interest Priority of Payments, the amount in debit on the Class E Principal Deficiency Sub-Ledger is less than 25 per cent. of the Aggregate Outstanding Note Principal Amount of the Class E Notes, any aggregate Interest Amount due and payable on the Class E Notes;	302,402.50
		n.a.
(xv)	to credit the Class E Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon (such amount to be applied in repayment of principal as part of the Pre-Enforcement Available Principal Amount or, during the Replenishment Period, to be credited to the Purchase Shortfall Ledger);	0.00
		n.a.
(xvi)	(on a pro rata and pari passu basis) to the extent that (a) the Class F Notes are the Most Senior Notes or (b) after giving effect to the Pre-Enforcement Interest Priority of Payments, the amount in debit on the Class F Principal Deficiency Sub-Ledger is less than 25 per cent. of the Aggregate Outstanding Note Principal Amount of the Class F Notes, any aggregate Interest Amount due and payable on the Class F Notes;	204,587.50
		n.a.
(xvii)	to credit the Class F Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon (such amount to be applied in repayment of principal as part of the Pre-Enforcement Available Principal Amount or, during the Replenishment Period, to be credited to the Purchase Shortfall Ledger);	0.00
		n.a.
(xviii)	to credit the Liquidity Reserve Account with an amount equal to the Liquidity Reserve Required Amount;	0.00
		n.a.
(xix)	(on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class B Notes (to the extent not paid under item (viii) above);	0.00
		n.a.
(xx)	(on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class C Notes (to the extent not paid under item (x) above);	0.00
		n.a.



Fortuna Consumer Loan ABS 2024-1 DAC
 Monthly Investor Report

March 2024

Pre-Enforcement Interest Priority of Payments

(xxi) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class D Notes (to the extent not paid under item (xii) above);	0.00	n.a.
(xxii) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class E Notes (to the extent not paid under item (xiv) above);	0.00	n.a.
(xxiii) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class F Notes (to the extent not paid under item (xvi) above);	0.00	n.a.
(xxiv) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class G Notes;	0.00	n.a.
(xxv) to credit the Class G Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon (such amount to be applied in repayment of principal as part of the Pre-Enforcement Available Principal Amount or, during the Replenishment Period, to be credited to the Purchase Shortfall Ledger);	34,766.17	n.a.
(xxvi) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class X Notes;	0.00	n.a.
(xxvii) (on a pro rata and pari passu basis) the redemption of the Class X Notes until the Aggregate Outstanding Note Principal Amount of the Class X Notes is reduced to zero;	1,433,757.87	n.a.
(xxviii) any Hedging Termination Payments due under the Hedging Agreement other than those made under item (v);	0.00	n.a.
(xxix) any due and payable Additional Servicing Fee to the Servicer;	0.00	n.a.
(xxx) any due and payable interest amounts on the Sub-Loan;	0.00	n.a.
(xxxi) any due and payable principal amounts under the Sub-Loan until the Sub-Loan is reduced to zero;	0.00	n.a.
(xxxii) any Deferred Purchase Price to the Seller; and	0.00	n.a.
(xxxiii) the Transaction Gain to the Issuer.	0.00	n.a.
Total paid	<u><u>5,442,672.56</u></u>	<u><u>n.a.</u></u>



Fortuna Consumer Loan ABS 2024-1 DAC Monthly Investor Report

March 2024

Pre-Enforcement Principal Priority of Payments		
	This IPD	Last IPD
<u>Pre-Enforcement Available Principal Amount</u>	0.00	n.a.
(i) any Principal Addition Amounts to be applied to meet any Senior Expenses Deficit;	0.00	n.a.
(ii) (a) prior to the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class A Notes on a pro rata and pari passu basis to each Class A Noteholder, in an aggregate amount equal to the Class A Notes Repayment Amount and (b) upon or at any time following the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class A Notes on a pro rata and pari passu basis until the Class A Notes are redeemed in full;	0.00	n.a.
(iii) (a) prior to the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class B Notes on a pro rata and pari passu basis to each Class B Noteholder, in an aggregate amount equal to the Class B Notes Repayment Amount and (b) upon or at any time following the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class B Notes on a pro rata and pari passu basis until the Class B Notes are redeemed in full;	0.00	n.a.
(iv) (a) prior to the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class C Notes on a pro rata and pari passu basis to each Class C Noteholder, in an aggregate amount equal to the Class C Notes Repayment Amount and (b) upon or at any time following the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class C Notes on a pro rata and pari passu basis until the Class C Notes are redeemed in full;	0.00	n.a.
(v) (a) prior to the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class D Notes on a pro rata and pari passu basis to each Class D Noteholder, in an aggregate amount equal to the Class D Notes Repayment Amount and (b) upon or at any time following the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class D Notes on a pro rata and pari passu basis until the Class D Notes are redeemed in full;	0.00	n.a.
(vi) (a) prior to the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class E Notes on a pro rata and pari passu basis to each Class E Noteholder, in an aggregate amount equal to the Class E Notes Repayment Amount and (b) upon or at any time following the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class E Notes on a pro rata and pari passu basis until the Class E Notes are redeemed in full;	0.00	n.a.
(vii) (a) prior to the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class F Notes on a pro rata and pari passu basis to each Class F Noteholder, in an aggregate amount equal to the Class F Notes Repayment Amount and (b) upon or at any time following the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class F Notes on a pro rata and pari passu basis until the Class F Notes are redeemed in full;	0.00	n.a.
(viii) only upon or at any time following the occurrence of a Sequential Amortisation Trigger Event, to redeem the Class G Notes on a pro rata and pari passu basis until the Class G Notes are redeemed in full; and	0.00	n.a.
(ix) only after the Notes (other than the Class X Notes) have been redeemed in full, the balance (if any) to be applied as Pre-Enforcement Available Interest Amount.	0.00	n.a.
Total paid	0.00	n.a.



Fortuna Consumer Loan ABS 2024-1 DAC
Monthly Investor Report

March 2024

Post-Enforcement Priority of Payments		
	This IPD	Last IPD
<u>Post Enforcement Available Distribution Amount</u>	0.00	n.a.
(i) any due and payable Statutory Claims;	0.00	n.a.
(ii) any due and payable Trustee Expenses;	0.00	n.a.
(iii) any due and payable Administrative Expenses;		
(i) the Corporate Services Provider under the Corporate Services Agreement;	0.00	n.a.
(ii) the Cash Administrator under the Cash Administration Agreement;	0.00	n.a.
(iii) the Account Bank under the Account Bank Agreement and the relevant Account Mandate (if any);	0.00	n.a.
(iv) the Payment Services Provider under the Payment Services and Cash Sweeping Agreement;	0.00	n.a.
(v) the BUS Facilitator under the Servicing Agreement;	0.00	n.a.
(vi) the Agents under the Agency Agreement;	0.00	n.a.
(vii) the Luxembourg Stock Exchange;	0.00	n.a.
(viii) the Data Trustee under the Data Trust Agreement;	0.00	n.a.
(ix) the Rating Agencies;	0.00	n.a.
(x) the auditors of the Issuer; and	0.00	n.a.
(xi) such other Persons appointed by the Issuer as service providers.	0.00	n.a.
(iv) any due and payable Servicing Fee;	0.00	n.a.
(v) any due and payable Net Hedging Payments and Hedging Termination Payments under the Hedge (provided that the Hedge Counterparty is not the Defaulting Party (as defined in the Hedging Agreement) and there has been no termination of the Hedge due to a termination event relating to the Hedge Counterparty's downgrade);	0.00	n.a.
(vi) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class A Notes;	0.00	n.a.
(vii) (on a pro rata and pari passu basis) the redemption of the Class A Notes until the Aggregate Outstanding Note Principal Amount of the Class A Notes is reduced to zero;	0.00	n.a.
(viii) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class B Notes;	0.00	n.a.
(ix) (on a pro rata and pari passu basis) the redemption of the Class B Notes until the Aggregate Outstanding Note Principal Amount of the Class B Notes is reduced to zero;	0.00	n.a.
(x) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class C Notes;	0.00	n.a.
(xi) (on a pro rata and pari passu basis) the redemption of the Class C Notes until the Aggregate Outstanding Note Principal Amount of the Class C Notes is reduced to zero;	0.00	n.a.
(xii) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class D Notes;	0.00	n.a.
(xiii) (on a pro rata and pari passu basis) the redemption of the Class D Notes until the Aggregate Outstanding Note Principal Amount of the Class D Notes is reduced to zero;	0.00	n.a.
(xiv) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class E Notes;	0.00	n.a.



Fortuna Consumer Loan ABS 2024-1 DAC
 Monthly Investor Report

March 2024

Post-Enforcement Priority of Payments

(xv) (on a pro rata and pari passu basis) the redemption of the Class E Notes until the Aggregate Outstanding Note Principal Amount of the Class E Notes is reduced to zero;	0.00	n.a.
(xvi) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class F Notes;	0.00	n.a.
(xvii) (on a pro rata and pari passu basis) the redemption of the Class F Notes until the Aggregate Outstanding Note Principal Amount of the Class F Notes is reduced to zero;	0.00	n.a.
(xviii) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class X Notes;	0.00	n.a.
(xix) (on a pro rata and pari passu basis) the redemption of the Class X Notes until the Aggregate Outstanding Note Principal Amount of the Class X Notes is reduced to zero;	0.00	n.a.
(xx) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class G Notes;	0.00	n.a.
(xxi) (on a pro rata and pari passu basis) the redemption of the Class G Notes until the Aggregate Outstanding Note Principal Amount of the Class G Notes is reduced to zero;	0.00	n.a.
(xxii) any Hedging Termination Payments due under the Hedging Agreement other than those made under item (v);	0.00	n.a.
(xxiii) any due and payable interest amounts on the Sub-Loan;	0.00	n.a.
(xxiv) any due and payable principal amounts under the Sub-Loan until the Sub-Loan is reduced to zero;	0.00	n.a.
(xxv) any Deferred Purchase Price to the Seller; and	0.00	n.a.
(xxvi) the Transaction Gain to the Issuer.	0.00	n.a.
Total paid	<u><u>0.00</u></u>	<u><u>n.a.</u></u>



Fortuna Consumer Loan ABS 2024-1 DAC
Monthly Investor Report

March 2024

Overview of Defaults, Delinquencies and Recoveries

<u>Defaults, Delinquencies and Recoveries</u>	<u>Outstanding</u>	<u>#: of Loans</u>
Total receivables delinquent and late delinquents at the end of the current Period	4,175,614.30	592
Total Receivables defaulted at the end of the previous Period	0.00	0
Defaulted Receivables during the Current Month	34,766.17	3
Total receivables defaulted at the end of the current Period	34,766.17	3
Receivables sold for recovery purpose during the current Monthly Reporting Period	0.00	0
Total receivables sold for recovery purpose	0.00	0
Recoveries received for receivable sale during the current Monthly Reporting Period	0.00	0
Total recoveries received for receivable sale	0.00	0
Aggregate Outstanding Portfolio Principal Balance as of the Closing Date	500,000,168.19	0
Cumulative Defaulted Receivables Ratio	0.01%	0
 <u>Defaults per Scoreclass</u>		
Score Class AAA: Total receivables defaulted at the end of the previous period	0.00	0
Score Class AA: Total receivables defaulted at the end of the previous period	0.00	0
Score Class A: Total receivables defaulted at the end of the previous period	0.00	0
Score Class B: Total receivables defaulted at the end of the previous period	0.00	0
Score Class C: Total receivables defaulted at the end of the previous period	29,628.37	1
Score Class D: Total receivables defaulted at the end of the previous period	5,137.80	2
Score Class E: Total receivables defaulted at the end of the previous period	0.00	0



Fortuna Consumer Loan ABS 2024-1 DAC
Monthly Investor Report

March 2024

Performance 1 - Stratification Tables

Dunning Level Score Class AAA	Amount	Amount (% within Score Class)	Receivables (#)	Receivables (% within Score Class)
Performing (Dunning Level 0)	24,360,237.33	99.75%	2,972	99.87%
Dunning Level 1	60,271.00	0.25%	4	0.13%
Dunning Level 2	0.00	0.00%	0	0.00%
Dunning Level 3	0.00	0.00%	0	0.00%
Dunning Level 4	0.00	0.00%	0	0.00%
Total	24,420,508.33	100.00%	2,976	100.00%

Dunning Level Score Class AA	Amount	Amount (% within Score Class)	Receivables (#)	Receivables (% within Score Class)
Performing (Dunning Level 0)	99,455,539.42	99.79%	13,489	99.79%
Dunning Level 1	205,970.31	0.21%	28	0.21%
Dunning Level 2	0.00	0.00%	0	0.00%
Dunning Level 3	0.00	0.00%	0	0.00%
Dunning Level 4	0.00	0.00%	0	0.00%
Total	99,661,509.73	100.00%	13,517	100.00%

Dunning Level Score Class A	Amount	Amount (% within Score Class)	Receivables (#)	Receivables (% within Score Class)
Performing (Dunning Level 0)	131,259,801.95	99.41%	15,543	99.34%
Dunning Level 1	781,797.32	0.59%	103	0.66%
Dunning Level 2	0.00	0.00%	0	0.00%
Dunning Level 3	0.00	0.00%	0	0.00%
Dunning Level 4	0.00	0.00%	0	0.00%
Total	132,041,599.27	100.00%	15,646	100.00%

Dunning Level Score Class B	Amount	Amount (% within Score Class)	Receivables (#)	Receivables (% within Score Class)
Performing (Dunning Level 0)	72,054,845.24	99.12%	8,653	99.03%
Dunning Level 1	631,730.08	0.87%	84	0.96%
Dunning Level 2	7,077.12	0.01%	1	0.01%
Dunning Level 3	0.00	0.00%	0	0.00%
Dunning Level 4	0.00	0.00%	0	0.00%
Total	72,693,652.44	100.00%	8,738	100.00%



Fortuna Consumer Loan ABS 2024-1 DAC
Monthly Investor Report

March 2024

Performance 1 - Stratification Tables

Dunning Level Score Class C	Amount	Amount (% within Score Class)	Receivables (#)	Receivables (% within Score Class)
Performing (Dunning Level 0)	71,779,080.76	99.04%	9,714	99.03%
Dunning Level 1	693,426.97	0.96%	95	0.97%
Dunning Level 2	0.00	0.00%	0	0.00%
Dunning Level 3	0.00	0.00%	0	0.00%
Dunning Level 4	0.00	0.00%	0	0.00%
Total	72,472,507.73	100.00%	9,809	100.00%

Dunning Level Score Class D	Amount	Amount (% within Score Class)	Receivables (#)	Receivables (% within Score Class)
Performing (Dunning Level 0)	48,033,600.76	98.62%	6,388	98.52%
Dunning Level 1	671,456.15	1.38%	96	1.48%
Dunning Level 2	0.00	0.00%	0	0.00%
Dunning Level 3	0.00	0.00%	0	0.00%
Dunning Level 4	0.00	0.00%	0	0.00%
Total	48,705,056.91	100.00%	6,484	100.00%

Dunning Level Score Class E	Amount	Amount (% within Score Class)	Receivables (#)	Receivables (% within Score Class)
Performing (Dunning Level 0)	48,851,116.89	97.75%	8,053	97.80%
Dunning Level 1	1,123,885.35	2.25%	181	2.20%
Dunning Level 2	0.00	0.00%	0	0.00%
Dunning Level 3	0.00	0.00%	0	0.00%
Dunning Level 4	0.00	0.00%	0	0.00%
Total	49,975,002.24	100.00%	8,234	100.00%



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