



## Fortuna Consumer Loan ABS 2024-1 DAC

Report for Distribution dated Jul 18, 2024

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





## Fortuna Consumer Loan ABS 2024-1 DAC Monthly Investor Report

July 2024

**Analyst**

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**Distribution Date**

18-Jul-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: 40%;"><b>Payment Date:</b></td> <td style="text-align: right;">18-Jul-24</td> </tr> <tr> <td><b>Prior Payment Date:</b></td> <td style="text-align: right;">18-Jun-24</td> </tr> <tr> <td><b>Next Payment Date:</b></td> <td style="text-align: right;">19-Aug-24</td> </tr> <tr> <td><b>Distribution Count:</b></td> <td style="text-align: right;">5</td> </tr> <tr> <td><b>Closing Date:</b></td> <td style="text-align: right;">7-Feb-24</td> </tr> <tr> <td><b>Final Maturity Date:</b></td> <td style="text-align: right;">20-Feb-34</td> </tr> <tr> <td><b>EURIBOR Determination Date:</b></td> <td style="text-align: right;">14-Jun-24</td> </tr> <tr> <td><b>Next EURIBOR Determination Date:</b></td> <td style="text-align: right;">16-Jul-24</td> </tr> <tr> <td><b>Index:</b></td> <td style="text-align: right;">1 Month EURIBOR</td> </tr> <tr> <td><b>Currency:</b></td> <td style="text-align: right;">EUR (€)</td> </tr> </table> | <b>Payment Date:</b> | 18-Jul-24 | <b>Prior Payment Date:</b> | 18-Jun-24 | <b>Next Payment Date:</b> | 19-Aug-24 | <b>Distribution Count:</b> | 5 | <b>Closing Date:</b> | 7-Feb-24 | <b>Final Maturity Date:</b> | 20-Feb-34 | <b>EURIBOR Determination Date:</b> | 14-Jun-24 | <b>Next EURIBOR Determination Date:</b> | 16-Jul-24 | <b>Index:</b> | 1 Month EURIBOR | <b>Currency:</b> | 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>Ledgers</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>Pool Characteristics</td> <td style="text-align: right;">19</td> </tr> <tr> <td>Overview of Defaults, Delinquencies and Recoveries</td> <td style="text-align: right;">20</td> </tr> <tr> <td>Performance 1 - Stratification Tables</td> <td style="text-align: right;">21-22</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 | Ledgers | 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 | Pool Characteristics | 19 | Overview of Defaults, Delinquencies and Recoveries | 20 | Performance 1 - Stratification Tables | 21-22 |
| <b>Payment Date:</b>  | 18-Jul-24            |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| <b>Prior Payment Date:</b>  | 18-Jun-24            |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| <b>Next Payment Date:</b>   | 19-Aug-24            |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| <b>Distribution Count:</b>  | 5                    |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| <b>Closing Date:</b>  | 7-Feb-24             |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| <b>Final Maturity Date:</b>   | 20-Feb-34            |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| <b>EURIBOR Determination Date:</b>  | 14-Jun-24            |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| <b>Next EURIBOR Determination Date:</b>   | 16-Jul-24            |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| <b>Index:</b>   | 1 Month EURIBOR      |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| <b>Currency:</b>  | EUR (€)              |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| 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                   |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| Ledgers   | 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                |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| Pool Characteristics  | 19                   |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| Overview of Defaults, Delinquencies and Recoveries  | 20                   |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |
| Performance 1 - Stratification Tables   | 21-22                |           |                            |           |                           |           |                            |   |                      |          |                             |           |                                    |           |   |           |               |                 |                  |         |   |                     |   |                          |   |  |   |   |   |                               |   |                     |   |                     |   |                            |   |                             |    |         |    |          |    |   |       |  |    |                                       |       |                      |    |  |    |                                       |       |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
Monthly Investor Report

July 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             |           |            |                |           |            |                |          |
| Payment Services Provider    | Sud-West-Kreditbank GmbH                 |           |            |                |           |            |                |          |
| 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

July 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           | 1,107,912.50                |
| Class B Notes | XS2746464465 / 274646446 | 50,000,000.00              | 500          | 50,000,000.00               | 0.00                         | 50,000,000.00            | 205,375.00                  |
| Class C Notes | XS2746465272 / 274646527 | 52,500,000.00              | 525          | 52,500,000.00               | 0.00                         | 52,500,000.00            | 257,208.00                  |
| Class D Notes | XS2746465439 / 274646543 | 30,000,000.00              | 300          | 30,000,000.00               | 0.00                         | 30,000,000.00            | 184,476.00                  |
| Class E Notes | XS2746465785 / 274646578 | 25,000,000.00              | 250          | 25,000,000.00               | 0.00                         | 25,000,000.00            | 215,187.50                  |
| Class F Notes | XS2746465868 / 274646586 | 12,500,000.00              | 125          | 12,500,000.00               | 0.00                         | 12,500,000.00            | 146,656.25                  |
| Class X Notes | XS2746465942 / 274646594 | 8,100,000.00               | 81           | 0.00                        | 0.00                         | 0.00                     | 0.00                        |
| Class G Notes | XS2746466163 / 274646616 | 25,000,000.00              | 250          | 25,000,000.00               | 0.00                         | 25,000,000.00            | 0.00                        |
| <b>Total</b>  |                          | <b>508,100,000.00</b>      | <b>5,081</b> | <b>500,000,000.00</b>       | <b>0.00</b>                  | <b>500,000,000.00</b>    | <b>2,116,815.25</b>         |
| Sub-Loan      | n.a. / n.a.              | 1,500,000.00               | n.a.         | 364,498.38                  | 364,498.38                   | 0.00                     | 1,518.74                    |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
Monthly Investor Report

July 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           | 30   | 305,000,000.00              | 4.35900%         | 1,107,912.50           | 0.00           | 1,107,912.50                |
| Class B Notes | XS2746464465 / 274646446 | Actual/360           | 30   | 50,000,000.00               | 4.92900%         | 205,375.00             | 0.00           | 205,375.00                  |
| Class C Notes | XS2746465272 / 274646527 | Actual/360           | 30   | 52,500,000.00               | 5.87900%         | 257,208.00             | 0.00           | 257,208.00                  |
| Class D Notes | XS2746465439 / 274646543 | Actual/360           | 30   | 30,000,000.00               | 7.37900%         | 184,476.00             | 0.00           | 184,476.00                  |
| Class E Notes | XS2746465785 / 274646578 | Actual/360           | 30   | 25,000,000.00               | 10.32900%        | 215,187.50             | 0.00           | 215,187.50                  |
| Class F Notes | XS2746465868 / 274646586 | Actual/360           | 30   | 12,500,000.00               | 14.07900%        | 146,656.25             | 0.00           | 146,656.25                  |
| Class X Notes | XS2746465942 / 274646594 | Actual/Actual (ISDA) | 30   | 0.00                        | 0.00000%         | 0.00                   | 0.00           | 0.00                        |
| Class G Notes | XS2746466163 / 274646616 | Actual/Actual (ISDA) | 30   | 25,000,000.00               | 0.00000%         | 0.00                   | 0.00           | 0.00                        |
| <b>Total</b>  |                          |                      |      | <b>500,000,000.00</b>       |                  | <b>2,116,815.25</b>    | <b>0.00</b>    | <b>2,116,815.25</b>         |
| Sub-Loan      | n.a. / n.a.              | Actual/360           | 30   | 364,498.38                  | 5.00000%         | 1,518.74               | 0.00           | 1,518.74                    |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
Monthly Investor Report

July 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                     |
| <b>Total</b>  |                          | <b>0.00</b>                 | <b>0.00</b>                           | <b>0.00</b>                      | <b>0.00</b>                | <b>0.00</b>              |
| Sub-Loan      | n.a. / n.a.              | 0.00                        | 0.00                                  | 0.00                             | 0.00                       | 0.00                     |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
Monthly Investor Report

July 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           | 39.00%                 | 39.00%      |
| Class B Notes | 50,000,000.00               | 0.00                         | 50,000,000.00            | 29.00%                 | 29.00%      |
| Class C Notes | 52,500,000.00               | 0.00                         | 52,500,000.00            | 18.50%                 | 18.50%      |
| Class D Notes | 30,000,000.00               | 0.00                         | 30,000,000.00            | 12.50%                 | 12.50%      |
| Class E Notes | 25,000,000.00               | 0.00                         | 25,000,000.00            | 7.50%                  | 7.50%       |
| Class F Notes | 12,500,000.00               | 0.00                         | 12,500,000.00            | 5.00%                  | 5.00%       |
| Class X Notes | 0.00                        | 0.00                         | 0.00                     | 5.00%                  | 5.00%       |
| Class G Notes | 25,000,000.00               | 0.00                         | 25,000,000.00            | 0.00%                  | 0.00%       |
| <b>Total</b>  | <b>500,000,000.00</b>       | <b>0.00</b>                  | <b>500,000,000.00</b>    |                        |             |
| Sub-Loan      | 364,498.38                  | 364,498.38                   | 0.00                     |                        |             |

(1) Determined as follows: Original Principal Balance of all subordinate classes (excluding Class X)/Total Original Principal Balance(excluding Class X)  
(2) Determined as follows: Ending Principal Balance of all subordinate classes (excluding Class X)/Total Ending Principal Balance (excluding Class X)



**Fortuna Consumer Loan ABS 2024-1 DAC**  
Monthly Investor Report

July 2024

**Ratings Information**

| Notes         | ISIN / Common Code       | --- Original Ratings --- |            | --- Ratings Change / Change Date <sup>1</sup> --- |      |
|---------------|--------------------------|--------------------------|------------|---|------|
|               |                          | 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         |   |      |

<sup>1</sup> 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

July 2024

### Cash Reconciliation

| Available Collections   |                     | Distributions   |                     |
|---|---------------------|---|---------------------|
| <b>Pre-Enforcement Available Interest Amount</b>                      |                     | <b>Amounts Distributed by the Issuer</b>                        |                     |
| (i) Interest Collections  | 5,019,083.73        | (see Other Required Information page for further detail)        |                     |
| (ii) Recovery Collections   | 392,851.89          | <b>Amounts Distributed by the Issuer</b>                        | <b>629,173.90</b>   |
| (iii) Debit from the Liquidity Reserve Account                        | 0.00                |   |                     |
| (iv) Net Hedging Receipts   | 360,208.33          | <b>Distributions to Noteholders</b>                             |                     |
| (v) item (ix) of the Pre-Enforcement Principal Priority of Payments   | 0.00                | Interest Distribution   | 2,116,815.25        |
| (vi) Any other amount standing to the credit of the Operating Account | 77,025.47           | Principal Distribution  | 0.00                |
| <b>Pre-Enforcement Available Interest Amount</b>                      | <b>5,849,169.42</b> | <b>Distributions to Noteholders</b>                             | <b>2,116,815.25</b> |
| <b>Pre-Enforcement Available Principal Amount</b>                     |                     | <b>Distributions to Sub Lenders</b>                             |                     |
| (i) Principal Collections (Post-Replenishment Period)                 | 0.00                | Interest Distribution   | 1,518.74            |
| (ii) Principal Deficiency Ledger                                      | 0.00                | Principal Distribution  | 364,498.38          |
| (iii) Final Repurchase Price  | 0.00                | <b>Distributions to Sub Lenders</b>                             | <b>366,017.12</b>   |
| (iv) Purchase Shortfall Ledger Amounts                                | 0.00                |   |                     |
| (v) Replenishment Ledger Amounts                                      | 0.00                | <b>Other Distributions</b>                                      |                     |
| (vi) Principal received on Operating Account                          | 0.00                | Credit to the Liquidity Reserve Account                         | 0.00                |
| <b>Pre-Enforcement Available Principal Amount</b>                     | <b>0.00</b>         | Credit to the Principal Deficiency Ledger                       | 0.00                |
|   |                     | Credit to the Purchase Shortfall Ledger                         | 1,654,845.36        |
|   |                     | Net Hedging Payments  | 0.00                |
|   |                     | Hedging Termination Payments                                    | 0.00                |
|   |                     | Deferred Purchase Price   | 1,081,317.79        |
|   |                     | Transaction gain to Issuer                                      | 1,000.00            |
|   |                     | Principal Addition Amounts to cover a Senior Expenses Deficit   | 0.00                |
|   |                     | Item (ix) of the Pre-Enforcement Principal Priority of Payments | 0.00                |
|   |                     | <b>Other Distributions</b>                                      | <b>2,737,163.15</b> |
| <b>Total Available Collections</b>                                    | <b>5,849,169.42</b> | <b>Total Distributions</b>                                      | <b>5,849,169.42</b> |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
Monthly Investor Report

July 2024

**Other Required Information**

**Amounts Distributed by the Issuer**

|   |                   |
|---|-------------------|
| Statutory Claims  | 1,225.00          |
| Trustee Expenses  | 0.00              |
| Corporate Services Provider                                 | 0.00              |
| Cash Administrator  | 0.00              |
| Account Bank  | 1,000.00          |
| Payment Services Provider                                   | 0.00              |
| BUS Facilitator   | 0.00              |
| Agents  | 0.00              |
| Luxembourg Stock Exchange                                   | 0.00              |
| Data Trustee  | 0.00              |
| Rating Agencies   | 0.00              |
| Auditors of the Issuer                                      | 0.00              |
| Other Persons appointed by the Issuer as servicer providers | 3,960.06          |
| Servicer  | 622,988.84        |
| Additional Servicing Fee                                    | 0.00              |
| <b>Amounts Distributed by the Issuer</b>                    | <b>629,173.90</b> |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
Monthly Investor Report

July 2024

**Principal Deficiency Ledger**

Current Period Principal Deficiency

|                   | <u>Beginning PDL<br/>Balance</u> | <u>Deficiency<br/>Allocation</u> | <u>PDL<br/>Repayment</u> | <u>Ending PDL<br/>Balance</u> |
|-------------------|----------------------------------|----------------------------------|--------------------------|-------------------------------|
| Class G Notes PDL | 0.00                             | 1,654,845.36                     | 1,654,845.36             | 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                          |
| <b>Total</b>      | <b>0.00</b>                      | <b>1,654,845.36</b>              | <b>1,654,845.36</b>      | <b>0.00</b>                   |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
 Monthly Investor Report

July 2024

**Ledgers**

|   |                                   | <u>Credits</u> | <u>Debits</u> |
|---|-----------------------------------|----------------|---------------|
| <b><u>Liquidity Reserve Account</u></b>                     |                                   |                |               |
| 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          |
| <b>Closing Balance</b>                                      | <b><u><u>8,075,000.00</u></u></b> |                |               |
| <b><u>Purchase Shortfall</u></b>                            |                                   |                |               |
| Original Purchase Shortfall Amount                          | 0.00                              |                |               |
| Purchase Shortfall Amount as at Close / Previous IPD        | 903,598.55                        |                |               |
| Top ups on IPD  |                                   | 1,654,845.36   |               |
| Drawings  |                                   |                | 0.00          |
| <b>Closing Balance</b>                                      | <b><u><u>2,558,443.91</u></u></b> |                |               |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
Monthly Investor Report

July 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

July 2024

| <b>Pre-Enforcement Interest Priority of Payments</b>   |                     |                     |
|--|---------------------|---------------------|
| <u>Pre-Enforcement Available Interest Amount</u>   | <b>This IPD</b>     | <b>Last IPD</b>     |
|  | <b>5,849,169.42</b> | <b>5,544,165.46</b> |
| (i) any due and payable Statutory Claims;  | 1,225.00            | 0.00                |
| (ii) any due and payable Trustee Expenses;   | 0.00                | 0.00                |
| (iii) any due and payable Administrative Expenses;   |                     |                     |
| (i) the Corporate Services Provider under the Corporate Services Agreement;  | 0.00                | 0.00                |
| (ii) the Cash Administrator under the Cash Administration Agreement;   | 0.00                | 0.00                |
| (iii) the Account Bank under the Account Bank Agreement and the relevant Account Mandate (if any);   | 1,000.00            | 0.00                |
| (iv) the Payment Services Provider under the Payment Services and Cash Sweeping Agreement;   | 0.00                | 0.00                |
| (v) the BUS Facilitator under the Servicing Agreement;   | 0.00                | 0.00                |
| (vi) the Agents under the Agency Agreement;  | 0.00                | 0.00                |
| (vii) the Luxembourg Stock Exchange;   | 0.00                | 0.00                |
| (viii) the Data Trustee under the Data Trust Agreement;  | 0.00                | 0.00                |
| (ix) the Rating Agencies;  | 0.00                | 0.00                |
| (x) the auditors of the Issuer; and  | 0.00                | 0.00                |
| (xi) such other Persons appointed by the Issuer as service providers.  | 3,960.06            | 0.00                |
| (iv) any due and payable Servicing Fee;  | 622,988.84          | 624,244.70          |
| (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                | 0.00                |
| (vi) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class A Notes;  | 1,107,912.50        | 1,090,497.00        |
| (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                | 0.00                |
| (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; | 205,375.00          | 200,940.00          |
| (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                | 0.00                |



## Fortuna Consumer Loan ABS 2024-1 DAC Monthly Investor Report

July 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;   | 257,208.00 | 249,779.25 |
| (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       | 0.00       |
| (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; | 184,476.00 | 177,729.00 |
| (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       | 0.00       |
| (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; | 215,187.50 | 205,470.00 |
| (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       | 0.00       |
| (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;          | 146,656.25 | 139,192.50 |
| (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       | 0.00       |
| (xviii) to credit the Liquidity Reserve Account with an amount equal to the Liquidity Reserve Required Amount;  | 0.00       | 0.00       |
| (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       | 0.00       |
| (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       | 0.00       |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
 Monthly Investor Report

July 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                       | 0.00                       |
| (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                       | 0.00                       |
| (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                       | 0.00                       |
| (xxiv) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class G Notes;  | 0.00                       | 0.00                       |
| (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); | 1,654,845.36               | 636,525.81                 |
| (xxvi) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class X Notes;  | 0.00                       | 0.00                       |
| (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;  | 0.00                       | 1,056,785.58               |
| (xxviii) any Hedging Termination Payments due under the Hedging Agreement other than those made under item (v);  | 0.00                       | 0.00                       |
| (xxix) any due and payable Additional Servicing Fee to the Servicer;   | 0.00                       | 0.00                       |
| (xxx) any due and payable interest amounts on the Sub-Loan;  | 1,518.74                   | 27,500.00                  |
| (xxxi) any due and payable principal amounts under the Sub-Loan until the Sub-Loan is reduced to zero;   | 364,498.38                 | 1,135,501.62               |
| (xxxii) any Deferred Purchase Price to the Seller; and   | 1,081,317.79               | 0.00                       |
| (xxxiii) the Transaction Gain to the Issuer.   | 1,000.00                   | 0.00                       |
| <b>Total paid</b>  | <b><u>5,849,169.42</u></b> | <b><u>5,544,165.46</u></b> |





**Fortuna Consumer Loan ABS 2024-1 DAC**  
 Monthly Investor Report

July 2024

| <b>Pre-Enforcement Principal Priority of Payments</b>   |                 |                 |
|---|-----------------|-----------------|
|   | <b>This IPD</b> | <b>Last IPD</b> |
| <b><u>Pre-Enforcement Available Principal Amount</u></b>  | <b>0.00</b>     | <b>0.00</b>     |
| (i) any Principal Addition Amounts to be applied to meet any Senior Expenses Deficit;   | 0.00            | 0.00            |
| (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            | 0.00            |
| (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            | 0.00            |
| (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            | 0.00            |
| (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            | 0.00            |
| (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            | 0.00            |
| (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            | 0.00            |
| (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            | 0.00            |
| (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            | 0.00            |
| <b>Total paid</b>   | <b>0.00</b>     | <b>0.00</b>     |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
 Monthly Investor Report

July 2024

| <b>Post-Enforcement Priority of Payments</b>   |                 |                 |
|--|-----------------|-----------------|
|  | <b>This IPD</b> | <b>Last IPD</b> |
| <b><u>Post Enforcement Available Distribution Amount</u></b>   | <b>0.00</b>     | <b>0.00</b>     |
| (i) any due and payable Statutory Claims;  | 0.00            | 0.00            |
| (ii) any due and payable Trustee Expenses;   | 0.00            | 0.00            |
| (iii) any due and payable Administrative Expenses;   |                 |                 |
| (i) the Corporate Services Provider under the Corporate Services Agreement;  | 0.00            | 0.00            |
| (ii) the Cash Administrator under the Cash Administration Agreement;   | 0.00            | 0.00            |
| (iii) the Account Bank under the Account Bank Agreement and the relevant Account Mandate (if any);   | 0.00            | 0.00            |
| (iv) the Payment Services Provider under the Payment Services and Cash Sweeping Agreement;   | 0.00            | 0.00            |
| (v) the BUS Facilitator under the Servicing Agreement;   | 0.00            | 0.00            |
| (vi) the Agents under the Agency Agreement;  | 0.00            | 0.00            |
| (vii) the Luxembourg Stock Exchange;   | 0.00            | 0.00            |
| (viii) the Data Trustee under the Data Trust Agreement;  | 0.00            | 0.00            |
| (ix) the Rating Agencies;  | 0.00            | 0.00            |
| (x) the auditors of the Issuer; and  | 0.00            | 0.00            |
| (xi) such other Persons appointed by the Issuer as service providers.  | 0.00            | 0.00            |
| (iv) any due and payable Servicing Fee;  | 0.00            | 0.00            |
| (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            | 0.00            |
| (vi) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class A Notes;  | 0.00            | 0.00            |
| (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            | 0.00            |
| (viii) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class B Notes;  | 0.00            | 0.00            |
| (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            | 0.00            |
| (x) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class C Notes;   | 0.00            | 0.00            |
| (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            | 0.00            |
| (xii) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class D Notes;   | 0.00            | 0.00            |
| (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            | 0.00            |
| (xiv) (on a pro rata and pari passu basis) any aggregate Interest Amount due and payable on the Class E Notes;   | 0.00            | 0.00            |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
 Monthly Investor Report

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



## Fortuna Consumer Loan ABS 2024-1 DAC Monthly Investor Report

July 2024

### Pool Characteristics

|   |                |
|---|----------------|
| Opening Balance (aggregate of Current Balance of all Eligible Loans of Previous Period) | 499,395,757.14 |
| Aggregate of New Loans added during Current Period                                      | 0.00           |
| Aggregate of New Additional PPI Loans added during Current Period                       | 13,630.90      |
| Receivables defaulted during Monthly Reporting Period                                   | 1,654,845.36   |
| Aggregate Purchase Price of New Loans added during Replenishment                        | 30,262,797.43  |
| Repurchased Loans during Monthly Reporting Period                                       | 0.00           |
| End Balance (aggregate of Current Balance of all Eligible Loans of Current Period)      | 498,391,069.06 |
| End Balance of all Additional PPI Loans   | 33,090.21      |
| Number of Receivables Outstanding   | 67,769.00      |
| Volume Weighted Average Initial Term  | 69.52          |
| Volume Weighted Average Remaining Term  | 61.14          |
| Volume Weighted Average Interest Rate   | 11.93%         |

#### Portfolio Performance

|                                    | Outstanding    | # of Loans |
|------------------------------------|----------------|------------|
| Performing (Dunning Level 0)       | 477,512,896.85 | 64,846     |
| Dunning Level 1                    | 13,727,126.24  | 2,008      |
| Dunning Level 2 (Delinquent Loans) | 3,769,404.20   | 492        |
| Dunning Level 3                    | 2,430,838.99   | 314        |
| Dunning Level 4                    | 950,802.78     | 109        |
| Cumulative Defaulted Loans         | 2,559,161.58   | 332        |

#### Concentration Limits

|   | Actual | Limit  | Breached |
|---|--------|--------|----------|
| Maximum exposure to Contracts which received a Score "E" at time of origination             | 10.00% | 10.00% | No       |
| Maximum exposure to Contracts which received a Score "D" or "E" at time of origination      | 19.74% | 20.00% | No       |
| Maximum exposure to Contracts which received a Score "C", "D" or "E" at time of origination | 34.44% | 35.00% | No       |
| Minimum exposure to Contracts which received a Score "AAA" or "AA" at time of origination   | 24.95% | 20.00% | No       |

#### Weighted Average Yield

|  | Actual | Limit  | Breached |
|--|--------|--------|----------|
| Weighted Average Yield of all Purchased Receivables  | 11.93% | 11.00% | No       |
| Weighted Average Yield of all Additional Receivables purchased during the Replenishment Period | 12.04% | 11.00% | No       |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
Monthly Investor Report

July 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  | 20,878,172.21      | 2,923              |
| Total Receivables defaulted at the end of the previous Period                       | 904,316.22         | 127                |
| Defaulted Receivables during the Current Month                                      | 1,654,845.36       | 204                |
| Total receivables defaulted at the end of the current Period                        | 2,559,161.58       | 332                |
| Receivables sold for recovery purpose during the current Monthly Reporting Period   | 1,289,885.80       | 146                |
| Total receivables sold for recovery purpose   | 1,646,223.99       | 197                |
| Recoveries received for receivable sale during the current Monthly Reporting Period | 381,822.37         | 146                |
| Total recoveries received for receivable sale                                       | 468,511.64         | 197                |
| Aggregate Outstanding Portfolio Principal Balance as of the Closing Date            | 500,000,168.19     | 0                  |
| Cumulative Defaulted Receivables Ratio  | 0.51%              | 0                  |

| <u>Defaults per Scoreclass</u>   | <u>Outstanding</u> | <u>#: of Loans</u> |
|--|--------------------|--------------------|
| Score Class AAA: Total receivables defaulted at the end of the previous period | 9,813.33           | 1                  |
| Score Class AA: Total receivables defaulted at the end of the previous period  | 125,790.08         | 18                 |
| Score Class A: Total receivables defaulted at the end of the previous period   | 418,354.47         | 44                 |
| Score Class B: Total receivables defaulted at the end of the previous period   | 363,495.17         | 45                 |
| Score Class C: Total receivables defaulted at the end of the previous period   | 496,626.85         | 58                 |
| Score Class D: Total receivables defaulted at the end of the previous period   | 451,214.84         | 59                 |
| Score Class E: Total receivables defaulted at the end of the previous period   | 693,866.84         | 107                |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
Monthly Investor Report

July 2024

**Performance 1 - Stratification Tables**

| <b>Dunning Level Score Class AAA</b> | <b>Amount</b>        | <b>Amount (% within Score Class)</b> | <b>Receivables (#)</b> | <b>Receivables (% within Score Class)</b> |
|--------------------------------------|----------------------|--------------------------------------|------------------------|---|
| Performing (Dunning Level 0)         | 23,242,293.67        | 99.28%                               | 3,035                  | 99.41%                                    |
| Dunning Level 1                      | 110,181.92           | 0.47%                                | 14                     | 0.46%                                     |
| Dunning Level 2                      | 9,172.21             | 0.04%                                | 1                      | 0.03%                                     |
| Dunning Level 3                      | 7,550.71             | 0.03%                                | 1                      | 0.03%                                     |
| Dunning Level 4                      | 41,458.15            | 0.18%                                | 2                      | 0.07%                                     |
| <b>Total</b>                         | <b>23,410,656.66</b> | <b>100.00%</b>                       | <b>3,053</b>           | <b>100.00%</b>                            |

| <b>Dunning Level Score Class AA</b> | <b>Amount</b>         | <b>Amount (% within Score Class)</b> | <b>Receivables (#)</b> | <b>Receivables (% within Score Class)</b> |
|-------------------------------------|-----------------------|--------------------------------------|------------------------|---|
| Performing (Dunning Level 0)        | 99,526,030.84         | 98.60%                               | 13,984                 | 98.78%                                    |
| Dunning Level 1                     | 969,341.80            | 0.96%                                | 125                    | 0.88%                                     |
| Dunning Level 2                     | 277,649.50            | 0.28%                                | 29                     | 0.20%                                     |
| Dunning Level 3                     | 119,026.50            | 0.12%                                | 13                     | 0.09%                                     |
| Dunning Level 4                     | 50,819.41             | 0.05%                                | 6                      | 0.04%                                     |
| <b>Total</b>                        | <b>100,942,868.05</b> | <b>100.00%</b>                       | <b>14,157</b>          | <b>100.00%</b>                            |

| <b>Dunning Level Score Class A</b> | <b>Amount</b>         | <b>Amount (% within Score Class)</b> | <b>Receivables (#)</b> | <b>Receivables (% within Score Class)</b> |
|------------------------------------|-----------------------|--------------------------------------|------------------------|---|
| Performing (Dunning Level 0)       | 127,265,520.80        | 97.38%                               | 15,361                 | 97.39%                                    |
| Dunning Level 1                    | 2,286,322.60          | 1.75%                                | 286                    | 1.81%                                     |
| Dunning Level 2                    | 647,038.79            | 0.50%                                | 70                     | 0.44%                                     |
| Dunning Level 3                    | 315,650.45            | 0.24%                                | 35                     | 0.22%                                     |
| Dunning Level 4                    | 179,450.80            | 0.14%                                | 21                     | 0.13%                                     |
| <b>Total</b>                       | <b>130,693,983.44</b> | <b>100.00%</b>                       | <b>15,773</b>          | <b>100.00%</b>                            |

| <b>Dunning Level Score Class B</b> | <b>Amount</b>        | <b>Amount (% within Score Class)</b> | <b>Receivables (#)</b> | <b>Receivables (% within Score Class)</b> |
|------------------------------------|----------------------|--------------------------------------|------------------------|---|
| Performing (Dunning Level 0)       | 68,681,671.66        | 95.78%                               | 8,516                  | 95.86%                                    |
| Dunning Level 1                    | 1,806,128.93         | 2.52%                                | 234                    | 2.63%                                     |
| Dunning Level 2                    | 760,673.29           | 1.06%                                | 84                     | 0.95%                                     |
| Dunning Level 3                    | 305,863.26           | 0.43%                                | 36                     | 0.41%                                     |
| Dunning Level 4                    | 153,281.83           | 0.21%                                | 14                     | 0.16%                                     |
| <b>Total</b>                       | <b>71,707,618.97</b> | <b>100.00%</b>                       | <b>8,884</b>           | <b>100.00%</b>                            |



**Fortuna Consumer Loan ABS 2024-1 DAC**  
Monthly Investor Report

July 2024

**Performance 1 - Stratification Tables**

| <b>Dunning Level Score Class C</b> | <b>Amount</b>        | <b>Amount (% within Score Class)</b> | <b>Receivables (#)</b> | <b>Receivables (% within Score Class)</b> |
|------------------------------------|----------------------|--------------------------------------|------------------------|---|
| Performing (Dunning Level 0)       | 68,960,175.30        | 94.11%                               | 9,720                  | 94.05%                                    |
| Dunning Level 1                    | 2,799,370.65         | 3.82%                                | 426                    | 4.12%                                     |
| Dunning Level 2                    | 721,942.05           | 0.99%                                | 99                     | 0.96%                                     |
| Dunning Level 3                    | 685,552.87           | 0.94%                                | 77                     | 0.75%                                     |
| Dunning Level 4                    | 106,418.89           | 0.15%                                | 13                     | 0.13%                                     |
| <b>Total</b>                       | <b>73,273,459.76</b> | <b>100.00%</b>                       | <b>10,335</b>          | <b>100.00%</b>                            |

| <b>Dunning Level Score Class D</b> | <b>Amount</b>        | <b>Amount (% within Score Class)</b> | <b>Receivables (#)</b> | <b>Receivables (% within Score Class)</b> |
|------------------------------------|----------------------|--------------------------------------|------------------------|---|
| Performing (Dunning Level 0)       | 45,106,996.62        | 92.91%                               | 6,251                  | 92.76%                                    |
| Dunning Level 1                    | 2,273,812.37         | 4.68%                                | 334                    | 4.96%                                     |
| Dunning Level 2                    | 626,487.43           | 1.29%                                | 79                     | 1.17%                                     |
| Dunning Level 3                    | 358,865.95           | 0.74%                                | 56                     | 0.83%                                     |
| Dunning Level 4                    | 182,119.60           | 0.38%                                | 19                     | 0.28%                                     |
| <b>Total</b>                       | <b>48,548,281.97</b> | <b>100.00%</b>                       | <b>6,739</b>           | <b>100.00%</b>                            |

| <b>Dunning Level Score Class E</b> | <b>Amount</b>        | <b>Amount (% within Score Class)</b> | <b>Receivables (#)</b> | <b>Receivables (% within Score Class)</b> |
|------------------------------------|----------------------|--------------------------------------|------------------------|---|
| Performing (Dunning Level 0)       | 44,730,207.96        | 89.79%                               | 7,979                  | 90.38%                                    |
| Dunning Level 1                    | 3,481,967.97         | 6.99%                                | 589                    | 6.67%                                     |
| Dunning Level 2                    | 726,440.93           | 1.46%                                | 130                    | 1.47%                                     |
| Dunning Level 3                    | 638,329.25           | 1.28%                                | 96                     | 1.09%                                     |
| Dunning Level 4                    | 237,254.10           | 0.48%                                | 34                     | 0.39%                                     |
| <b>Total</b>                       | <b>49,814,200.21</b> | <b>100.00%</b>                       | <b>8,828</b>           | <b>100.00%</b>                            |



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