# FORTUNA CONSUMER LOAN ABS 2024-2 DAC

Deutsche Bank

**Asset Backed Notes**

**March 18, 2026 Distribution**

## External Parties

**Joint Arranger**
BNP Paribas
Natixis S.A.
ABN Amro Bank N.V.

**Lead Manager**
BNP Paribas
Natixis S.A.
ABN Amro Bank N.V.

**Account Bank**
Deutsche Bank AG

**Cash Administrator**
Deutsche Bank AG

**Interest Determination Agent**
Deutsche Bank AG

**Paying Agent**
Deutsche Bank AG

**Seller**
Auxmoney Investments Limited

**Sub-Lender**
Auxmoney Investments Limited

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| Total Number of Pages | 13 |


## Dates

| | |
|---|---|
| Original Closing Date | October 08, 2024 |
| First Payment Date | November 18, 2024 |
| Payment Date | March 18, 2026 |
| Next Payment Date | April 20, 2026 |
| Legal Maturity Date | October 18, 2034 |
| Payment Frequency | Monthly |
| Interest Period[Start] | February 18, 2026 |
| Interest Period[End] | March 17, 2026 |
| Accrual Number of Days | 28 |

## Contacts


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London

# FORTUNA CONSUMER LOAN ABS 2024-2 DAC

Deutsche Bank

**Asset Backed Notes**

**March 18, 2026 Distribution**

## Interest Accrual

### Current Period Distribution

| Class | ISIN | Ccy | Original Principal Balance | Beginning Principal Balance | Interest | Principal | Total Distribution | Beginning Pool Factor | Ending Pool Factor | Ending Principal Balance |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | | (1) | (2) | (3) | (4)=(2)+(3) | (5) | (6) | (7)=(1)-(3) |
| A | XS2887887581 | € | 342,500,000.00 | 267,789,567.07 | 555,500.75 | 16,215,488.33 | 16,770,989.08 | 0.7818673 | 0.7345229 | 251,574,078.74 |
| B | XS2887887664 | € | 40,000,000.00 | 31,274,693.97 | 78,984.00 | 1,893,779.66 | 1,972,763.66 | 0.7818673 | 0.7345229 | 29,380,914.31 |
| C | XS2887887748 | € | 42,500,000.00 | 33,229,362.33 | 92,964.50 | 2,012,140.89 | 2,105,105.39 | 0.7818673 | 0.7345229 | 31,217,221.44 |
| D | XS2887888043 | € | 30,000,000.00 | 23,456,020.48 | 70,182.00 | 1,420,334.74 | 1,490,516.74 | 0.7818673 | 0.7345229 | 22,035,685.74 |
| E | XS2887889793 | € | 22,500,000.00 | 17,592,015.34 | 82,739.25 | 1,065,251.06 | 1,147,990.31 | 0.7818673 | 0.7345229 | 16,526,764.28 |
| F | XS2887890882 | € | 7,500,000.00 | 5,864,005.12 | 33,965.25 | 355,083.68 | 389,048.93 | 0.7818673 | 0.7345229 | 5,508,921.44 |
| G | XS2887891005 | € | 15,000,000.00 | 15,000,000.00 | 145,215.00 | 0.00 | 145,215.00 | 1.0000000 | 1.0000000 | 15,000,000.00 |
| X | XS2887891427 | € | 7,500,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.0000000 | 0.0000000 | 0.00 |
| SUB_LOAN | | € | 1,400,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.0000000 | 0.0000000 | 0.00 |
| Total | | | 508,900,000.00 | 394,205,664.31 | 1,059,550.75 | 22,962,078.36 | 24,021,629.11 | | | 371,243,585.95 |

### Interest Accrual Detail

| Class | Days | Method | Index | Margin | Interest Rate | Beginning Principal Balance | Prior Unpaid Interest | Accrued Interest | Total Interest Due | Interest Paid | Current Unpaid Interest |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | (1) | (2) | (3) = (1) + (2) | | (4) | (5) | (6) = (4) + (5) | (7) | (8) = (6) - (7) |
| A | 28 | Act/360 | 1.94700% | 0.72000% | 2.66700% | 267,789,567.07 | 0.00 | 555,500.75 | 555,500.75 | 555,500.75 | 0.00 |
| B | 28 | Act/360 | 1.94700% | 1.30000% | 3.24700% | 31,274,693.97 | 0.00 | 78,984.00 | 78,984.00 | 78,984.00 | 0.00 |
| C | 28 | Act/360 | 1.94700% | 1.65000% | 3.59700% | 33,229,362.33 | 0.00 | 92,964.50 | 92,964.50 | 92,964.50 | 0.00 |
| D | 28 | Act/360 | 1.94700% | 1.90000% | 3.84700% | 23,456,020.48 | 0.00 | 70,182.00 | 70,182.00 | 70,182.00 | 0.00 |
| E | 28 | Act/360 | 1.94700% | 4.10000% | 6.04700% | 17,592,015.34 | 0.00 | 82,739.25 | 82,739.25 | 82,739.25 | 0.00 |
| F | 28 | Act/360 | 1.94700% | 5.50000% | 7.44700% | 5,864,005.12 | 0.00 | 33,965.25 | 33,965.25 | 33,965.25 | 0.00 |
| G | 28 | Act/360 | 1.94700% | 10.50000% | 12.44700% | 15,000,000.00 | 0.00 | 145,215.00 | 145,215.00 | 145,215.00 | 0.00 |
| X | 28 | Act/ISDA | N/A | N/A | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| SUB_LOAN | 30 | 30/360 | N/A | N/A | 0.00000% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | | | | | | 394,205,664.31 | 0.00 | 1,059,550.75 | 1,059,550.75 | 1,059,550.75 | 0.00 |

### Principal Deficiency Ledger

| Class | Beginning Ledger Balance | Increase of Debit on Ledger this Period | Reduction of Debit on Ledger this Period | Closing Ledger Balance |
|---|---|---|---|---|
| A | 0 | 0 | 0 | 0 |
| B | 0 | 0 | 0 | 0 |
| C | 0 | 0 | 0 | 0 |
| D | 0 | 0 | 0 | 0 |
| E | 0 | 0 | 0 | 0 |
| F | 0 | 0 | 0 | 0 |
| G | 0 | 2,801,617 | 2,801,617 | 0 |

## Distribution Amounts

| Available Amounts | |
|---|---|
| **Available Interest Amount** | **4,910,086.53** |
| (i) the Interest Collections | 3,708,221.56 |
| (ii) the Recovery Collections | 776,810.10 |
| (iii)(a) Liquidity Reserve Excess Amount | 369,043.30 |
| (iii)(b) Upon given conditions lesser of Liquidity Reserve Account and Senior Expenses Deficit | 0.00 |
| (iv) the Net Hedging Receipts | 0.00 |
| (v) any remaining Pre-Enforcement Available Principal Amount | 0.00 |
| (vi) any other amount standing to the credit of the Operating Account | 56,011.57 |
| **Available Principal Amount** | **22,962,078.36** |
| (i) after the end of the Replenishment Period, the Principal Collections | 20,160,461.52 |
| (ii) Amount credited to Principal Deficiency Ledger | 2,801,616.84 |
| (iii) Final Repurchase Price if applicable | 0.00 |
| (iv) Purchase Shortfall Ledger | 0.00 |
| (v) after the end of the Replenishment Period, amounts in Replenishment Ledger | 0.00 |
| (vi) any other amount standing to the credit of the Operating Account | 0.00 |
| **Amounts Distributed by the Issuer** | **464,064.00** |
| **Distributions to Noteholders** | **24,021,629.11** |
| Interest Distribution | 1,059,550.75 |
| Principal Distribution | 22,962,078.36 |
| **Distributions to Sub Lenders** | **0.00** |
| Interest Distribution | 0.00 |
| Principal Distribution | 0.00 |
| **Other Distribution** | |
| Credit to the Liquidity Reserve Account | 0.00 |
| Credit to the Principal Deficiency Ledger | 2,801,616.84 |
| Credit to the Purchase Shortfall Ledger | 0.00 |
| Net Hedging Payments | 210,253.17 |
| Hedging Termination Payments | 0.00 |
| Deffered Purchase Price | 373,601.77 |
| 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 |

## Payment Report

### Payment Priorities

**Pre-Enforcement Interest Priority of Payments**

| | |
|---|---|
| (i) any due and payable Statutory Claims | 0.00 |
| (ii) any due and payable Trustee Expenses | 0.00 |
| (iii) any due and payable Administrative Expenses | 0.00 |
| (iv) any due and payable Servicing Fee | 309,375.38 |
| (v) any due and payable Net Hedging Payments and Hedging Termination Payments | 210,253.17 |
| (vi) Interest Amount due and payable on the Class A Notes | 555,500.75 |
| (vii) to credit the Class A Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon | 0.00 |
| (viii) Interest Amount due and payable on the Class B Notes ( Class B PDL is not less than 50% of Class B Balance ) | 78,984.00 |
| (ix) to credit the Class B Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon | 0.00 |
| (x) Interest Amount due and payable on the Class C Notes ( Class C PDL is not less than 25% of Class C Balance ) | 92,964.50 |
| (xi) to credit the Class C Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon | 0.00 |
| (xii) Interest Amount due and payable on the Class D Notes ( Class D PDL is not less than 25% of Class D Balance ) | 70,182.00 |
| (xiii) to credit the Class D Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon | 0.00 |
| (xiv) Interest Amount due and payable on the Class E Notes ( Class E PDL is not less than 25% of Class E Balance ) | 82,739.25 |
| (xv) to credit the Class E Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon | 0.00 |
| (xvi) Interest Amount due and payable on the Class F Notes ( Class F PDL is not less than 25% of Class F Balance ) | 33,965.25 |
| (xvii) to credit the Class F Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon | 0.00 |
| (xviii) to credit the Liquidity Reserve Account - Liquidity Reserve Required Amount | 0.00 |
| (xix) any aggregate Interest Amount due and payable on the Class B Notes (not paid in priority viii above ) | 0.00 |
| (xx) any aggregate Interest Amount due and payable on the Class C Notes (not paid in priority x above ) | 0.00 |
| (xxi) any aggregate Interest Amount due and payable on the Class D Notes (not paid in priority xii above ) | 0.00 |
| (xxii) any aggregate Interest Amount due and payable on the Class E Notes (not paid in priority xiv above ) | 0.00 |
| (xxiii) any aggregate Interest Amount due and payable on the Class F Notes (not paid in priority xvi above ) | 0.00 |
| (xxiv) any aggregate Interest Amount due and payable on the Class G Notes | 145,215.00 |
| (xxv) to credit the Class G Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon | 2,801,616.84 |
| (xxvi) any aggregate Interest Amount due and payable on the Class X Notes | 0.00 |
| (xxvii) the redemption of the Class X Notes | 0.00 |
| (xxviii) any Hedging Termination Payments due under the Hedging Agreement | 0.00 |
| (xxix) any due and payable Additional Servicing Fee to the Servicer | 154,688.62 |

| | |
|---|---|
| (xxx) any due and payable interest amounts on the Sub-Loan | 0.00 |
| (xxxi) any due and payable principal amounts under the Sub-Loan | 0.00 |
| (xxxii) any Deferred Purchase Price to the Seller | 373,601.77 |
| (xxxiii) the Transaction Gain to the Issuer | 1,000.00 |
| **Pre Enforcement Principal Priority of Payments** | |
| (i) any Principal Addition Amounts to be applied to meet any Senior Expenses Deficit | 0.00 |
| (i) any due and payable Statutory Claims | 0.00 |
| (ii) any due and payable Trustee Expenses | 0.00 |
| (ii) any due and payable Administrative Expenses | 0.00 |
| (iv) any due and payable Servicing Fee | 0.00 |
| (v) any due and payable Net Hedging Payments and Hedging Termination Payments | 0.00 |
| (vi) Interest Amount due and payable on the Class A Notes | 0.00 |
| (viii) Interest Amount due and payable on the Class B Notes ( Class B PDL is not less than 50% of Class B Balance ) | 0.00 |
| (x) Interest Amount due and payable on the Class C Notes ( Class C PDL is not less than 25% of Class C Balance ) | 0.00 |
| (xii) Interest Amount due and payable on the Class D Notes ( Class D PDL is not less than 25% of Class D Balance ) | 0.00 |
| (xiv) Interest Amount due and payable on the Class E Notes ( Class E PDL is not less than 25% of Class E Balance ) | 0.00 |
| (xvi) Interest Amount due and payable on the Class F Notes ( Class F PDL is not less than 25% of Class F Balance ) | 0.00 |
| (ii)(a) prior to the occurrence of a Sequential Amortisation Trigger Event to redeem the Class A Notes | 16,215,488.33 |
| (ii)(b) after the occurrence of a Sequential Amortisation Trigger Event to redeem the Class A Notes in full | 0.00 |
| (iii)(a) prior to the occurrence of a Sequential Amortisation Trigger Event to redeem the Class B Notes | 1,893,779.66 |
| (iii)(b) after the occurrence of a Sequential Amortisation Trigger Event to redeem the Class B Notes in full | 0.00 |
| (iv)(a) prior to the occurrence of a Sequential Amortisation Trigger Event to redeem the Class C Notes | 2,012,140.89 |
| (iv)(b) after the occurrence of a Sequential Amortisation Trigger Event to redeem the Class C Notes in full | 0.00 |
| (v)(a) prior to the occurrence of a Sequential Amortisation Trigger Event to redeem the Class D Notes | 1,420,334.74 |
| (v)(b) after the occurrence of a Sequential Amortisation Trigger Event to redeem the Class D Notes in full | 0.00 |
| (vi)(a) prior to the occurrence of a Sequential Amortisation Trigger Event to redeem the Class E Notes | 1,065,251.06 |
| (vi)(b) after the occurrence of a Sequential Amortisation Trigger Event to redeem the Class E Notes in full | 0.00 |
| (vii)(a) prior to the occurrence of a Sequential Amortisation Trigger Event to redeem the Class F Notes | 355,083.68 |
| (vii)(b) after the occurrence of a Sequential Amortisation Trigger Event to redeem the Class F Notes in full | 0.00 |
| (viii) Post Sequential Amortisation Trigger Event, to redeem the Class G Notes in Full | 0.00 |
| (ix) only after the Notes (other than the Class X Notes) have been redeemed in full, to Interest Amount | 0.00 |

## Other Relevant Information

| Relevant Information | |
|---|---|
| **Liquidity Reserve Account** | |
| Opening Balance | 6,282,128.27 |
| Liquidity Reserve Required Amount | 5,913,084.96 |
| Debits | 369,043.30 |
| Credits | 0.00 |
| Closing Balance | 5,913,084.96 |
| **Purchase Shortfall** | |
| Opening Balance | 0.00 |
| Credits | 0.00 |
| Debits | 0.00 |
| Closing Balance | 0.00 |

## Triggers and Events

| | |
|---|---|
| **Triggers and Events** | |
| **Sequential Amortisation Trigger Events** | |
| (1)Cumulative Defaulted Receivables Ratio | No |
| (a) as of Calculation Date | 6.02 |
| (b) Treshold Value | 10.00 |
| (2) PDL on the Class G | No |
| (a) as of Calculation Date | 0.00 |
| (b) as of Previous Calculation Date | 0.00 |
| (c) 0.25 % of the Aggregate Outstanding Note Principal Amount | 985,514.16 |
| (3) insufficient Available Interest Amount inorder to fund the Liq Reserve Acc up to the Liq Reserve Required Amt | No |
| (4) Agg Outstanding Portfolio Principal Bal falls below 40 % of the Agg Outstanding Note Principal Amt | No |
| (a) Aggregate Outstanding Portfolio Principal Balance | 500,000,630.91 |
| (b) 40 % of the Aggregate Outstanding Note Principal Amount | 157,682,265.72 |
| (5) the occurrence of the First Optional Redemption Date. | No |
| **Early Amortisation Events** | |
| (1)Cumulative Defaulted Receivables Ratio | No |
| (a) as of Calculation Date | 6.02 |
| (b) Treshold Value | 0.00 |
| (2) Insolvency in respect of the Seller | No |
| (3) Servicer Termination Event which is continuing | No |
| (4) the Hedge Counterparty has been downgraded below the replacement triggers | No |
| (5) insufficient Available Interest Amount inorder to fund the Liq Reserve Acc up to the Liq Reserve Required Amt | No |
| (6) PDL on the Class G | No |
| (a) as of Calculation Date | 0.00 |
| (b) as of Previous Calculation Date | 0.00 |
| (c) 0.00% of the Aggregate Outstanding Note Principal Amount | 0.00 |
| (7) Purchase Shortfall Ledger | No |
| (a) amount standing to the credit of the Purchase Shortfall Ledger on Payment Date | 0.00 |
| (b) amount standing to the credit of the Purchase Shortfall Ledger on previous Payment Date | 0.00 |
| (c) 10 % of the sum of the Aggregate Outstanding Note Principal Amount | 394,205.66 |
| (8) the weighted average yield of all Purchased Receivables is lower than 11.0 %; | No |

| Enforcement Condition | |
|---|---|
| (1) the occurrence of an Issuer Event of Default | No |
| (2) the Security Interests over the Security Assets having become enforceable | No |
| (3) an Enforcement Notice has been sent by the Trustee to the Issuer. | No |

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 loan receivables randomly selected by the Seller, equivalent to no less than five (5) per cent. of the aggregate Outstanding Principal Amount of the Purchased Receivables sold and assigned by it to the Issuer on the Closing Date and on each Purchase Date，where such retained loan receivables would otherwise have been securitised by selling and transferring such retained loan receivables to the Issuer as part of the Transaction，as required by Article 6(3)(c) of the EU Securitisation Regulation (Regulation (EU) 2017/2402) as amended, varied, superseded or substituted from time to time

# FORTUNA CONSUMER LOAN ABS 2024-2 DAC

Deutsche Bank

## Asset Backed Notes

## March 18, 2026 Distribution

## Collateral Information

### Portfolio Overview - Pool Characteristics

| | Amount |
|---|---|
| Opening Balance (aggregate of Current Balance of all Eligible Loans of Previous Period) | 394,205,664.31 |
| Aggregate of New Loans added during Current Period | 0.00 |
| Aggregate of New Additional PPI Loans added during Current Period | 8,209.26 |
| Receivables defaulted during Monthly Reporting Period | 2,801,616.84 |
| Aggregate Purchase Price of New Loans added during Replenishment | 0.00 |
| Repurchased Loans during Monthly Reporting Period | 0.00 |
| End Balance (aggregate of Current Balance of all Eligible Loans of Current Period) | 371,250,584.28 |
| End Balance of all Additional PPI Loans | 543,140.07 |
| Number of Receivables Outstanding | 53,720.00 |
| Volume Weighted Average Initial Term | 75.17 |
| Volume Weighted Average Remaining Term | 60.08 |
| Volume Weighted Average Interest Rate | 11.20% |

### Portfolio Performance

| | # of Loans | Amount |
|---|---|---|
| Performing (Dunning Level 0) | 49,707 | 345,324,729.31 |
| Dunning Level 1 | 2,698 | 17,183,750.44 |
| Dunning Level 2 (Delinquent Loans) | 809 | 5,599,635.09 |
| Dunning Level 3 | 356 | 2,276,972.85 |
| Dunning Level 4 | 150 | 865,496.59 |
| Cumulative Defaulted Loans | 4,472 | 30,080,473.82 |
| Repurchased: Breach of Warranty Affected Loans | 0 | 0.00 |
| Prepayment amount during Current Period | | 12,182,777.17 |
| Annualised Prepayment Rate | | 31.39% |

* Additional loan by loan prepayments data can be found in Annex 6 file on European DataWarehouse website

### Collections Overview

| | Amount |
|---|---|
| Principal Instalments for current period | 20,160,461.52 |
| Principal Recoveries from Defaulted Loans for current period | 775,112.80 |
| Total Principal Collections | 20,935,574.32 |
| Interest Instalments for current period | 3,708,221.56 |
| Interest Recoveries from Defaulted Loans for current period | 1,697.30 |
| Total Interest Collections | 3,709,918.86 |

## Defaults, Delinquencies and Recoveries

| | Outstanding | # of Loans |
|---|---|---|
| Delinquent Loans | 22,783,385.53 | 49,707 |
| Late Delinquent Loans | 3,142,469.44 | 506 |
| Total receivables delinquent and late delinquents at the end of the current Period | 25,925,854.97 | 50,213 |
| Total Receivables defaulted at the end of the previous Period | 27,278,856.98 | 4,031 |
| Defaulted Receivables during the Current Month | 2,801,616.84 | 439 |
| Total receivables defaulted at the end of the current Period | 30,080,473.82 | 4,472 |
| Receivables sold for recovery purpose during current Monthly Reporting Period | 2,413,801.26 | 326 |
| Total receivables sold for recovery purpose | 26,508,447.41 | 3,788 |
| Recoveries received for receivable sale during current Monthly Reporting Period | 777,378.46 | 326 |
| Total recoveries received for receivable sale | 7,751,838.12 | 3,788 |
| Aggregate Outstanding Portfolio Principal Balance as of the Closing Date | 500,000,630.91 | |
| Cumulative Defaulted Receivables Ratio | 6.02% | |

## Defaults per Scoreclass

| | Outstanding | # of Loans |
|---|---|---|
| Score Class AAA: Total receivables defaulted at the end of the previous period | 190,969.54 | 23 |
| Score Class AA: Total receivables defaulted at the end of the previous period | 3,202,521.74 | 482 |
| Score Class A: Total receivables defaulted at the end of the previous period | 6,214,831.37 | 766 |
| Score Class B: Total receivables defaulted at the end of the previous period | 5,394,520.41 | 748 |
| Score Class C: Total receivables defaulted at the end of the previous period | 4,936,837.74 | 703 |
| Score Class D: Total receivables defaulted at the end of the previous period | 6,872,026.48 | 1,039 |
| Score Class E: Total receivables defaulted at the end of the previous period | 3,268,766.54 | 711 |

## Performance 1 - Stratification Tables

| | Amount | Amount (% within Score Class) | Receivables (#) | Receivables (% within Score Class) |
|---|---|---|---|---|
| Dunning Level Score Class AAA | | | | |
| Performing (Dunning Level 0) | 19,376,913.15 | 98.82% | 4,016.00 | 99.09% |
| Dunning Level 1 | 152,669.96 | 0.78% | 27.00 | 0.67% |
| Dunning Level 2 | 77,471.76 | 0.40% | 9.00 | 0.22% |
| Dunning Level 3 | 1,137.60 | 0.01% | 1.00 | 0.02% |
| Dunning Level 4 | 0.00 | 0.00% | 0.00 | 0.00% |
| Total | 19,608,192.47 | 100.00% | 4,053.00 | 100.00% |
| Dunning Level Score Class AA | | | | |
| Performing (Dunning Level 0) | 90,624,862.52 | 96.72% | 12,916.00 | 96.70% |
| Dunning Level 1 | 2,168,189.13 | 2.31% | 321.00 | 2.40% |
| Dunning Level 2 | 679,370.21 | 0.73% | 82.00 | 0.61% |
| Dunning Level 3 | 154,460.79 | 0.16% | 26.00 | 0.19% |
| Dunning Level 4 | 73,937.00 | 0.08% | 12.00 | 0.09% |
| Total | 93,700,819.65 | 100.00% | 13,357.00 | 100.00% |
| Dunning Level Score Class A | | | | |
| Performing (Dunning Level 0) | 102,005,663.67 | 94.01% | 11,931.00 | 93.61% |
| Dunning Level 1 | 4,232,703.82 | 3.90% | 540.00 | 4.24% |
| Dunning Level 2 | 1,510,690.09 | 1.39% | 180.00 | 1.41% |
| Dunning Level 3 | 493,262.95 | 0.45% | 62.00 | 0.49% |
| Dunning Level 4 | 262,277.31 | 0.24% | 33.00 | 0.26% |
| Total | 108,504,597.84 | 100.00% | 12,746.00 | 100.00% |
| Dunning Level Score Class B | | | | |
| Performing (Dunning Level 0) | 53,320,786.66 | 92.32% | 7,150.00 | 91.94% |
| Dunning Level 1 | 2,884,151.19 | 4.99% | 416.00 | 5.35% |
| Dunning Level 2 | 1,104,839.17 | 1.91% | 140.00 | 1.80% |
| Dunning Level 3 | 357,711.31 | 0.62% | 50.00 | 0.64% |
| Dunning Level 4 | 89,182.41 | 0.15% | 21.00 | 0.27% |
| Total | 57,756,670.74 | 100.00% | 7,777.00 | 100.00% |
| Dunning Level Score Class C | | | | |
| Performing (Dunning Level 0) | 33,923,344.42 | 90.00% | 4,927.00 | 89.10% |
| Dunning Level 1 | 2,524,363.37 | 6.70% | 409.00 | 7.40% |
| Dunning Level 2 | 626,927.45 | 1.66% | 103.00 | 1.86% |
| Dunning Level 3 | 474,549.73 | 1.26% | 69.00 | 1.25% |
| Dunning Level 4 | 144,303.43 | 0.38% | 22.00 | 0.40% |
| Total | 37,693,488.40 | 100.00% | 5,530.00 | 100.00% |
| Dunning Level Score Class D | | | | |
| Performing (Dunning Level 0) | 33,169,627.63 | 85.94% | 5,564.00 | 86.45% |
| Dunning Level 1 | 3,646,944.20 | 9.45% | 590.00 | 9.17% |
| Dunning Level 2 | 1,107,849.30 | 2.87% | 167.00 | 2.59% |
| Dunning Level 3 | 480,851.89 | 1.25% | 79.00 | 1.23% |
| Dunning Level 4 | 191,571.00 | 0.50% | 36.00 | 0.56% |
| Total | 38,596,844.02 | 100.00% | 6,436.00 | 100.00% |
| Dunning Level Score Class E | | | | |
| Performing (Dunning Level 0) | 12,903,531.26 | 83.84% | 3,203.00 | 83.83% |
| Dunning Level 1 | 1,574,728.77 | 10.23% | 395.00 | 10.34% |
| Dunning Level 2 | 492,487.11 | 3.20% | 128.00 | 3.35% |
| Dunning Level 3 | 314,998.58 | 2.05% | 69.00 | 1.81% |
| Dunning Level 4 | 104,225.44 | 0.68% | 26.00 | 0.68% |
| Total | 15,389,971.16 | 100.00% | 3,821.00 | 100.00% |

## Performance 2 - Stratification Tables

| | Amount | Amount (%) | Receivables (#) | Receivables (%) |
|---|---|---|---|---|
| **Rating Class** | | | | |
| AAA | 19,608,192.47 | 5.28% | 4,053 | 7.54% |
| AA | 93,700,819.65 | 25.24% | 13,357 | 24.86% |
| A | 108,504,597.84 | 29.23% | 12,746 | 23.73% |
| B | 57,756,670.74 | 15.56% | 7,777 | 14.48% |
| C | 37,693,488.40 | 10.15% | 5,530 | 10.29% |
| D | 38,596,844.02 | 10.40% | 6,436 | 11.98% |
| E | 15,389,971.16 | 4.15% | 3,821 | 7.11% |
| Total | 371,250,584.28 | 100.00% | 53,720 | 100.00% |
| **Location Profile** | | | | |
| Brandenburg | 13,691,491.44 | 3.69% | 1,947 | 3.62% |
| Berlin | 15,142,974.77 | 4.08% | 2,242 | 4.17% |
| Baden-Württemberg | 43,555,835.39 | 11.73% | 6,201 | 11.54% |
| Bavaria | 53,513,416.69 | 14.41% | 7,572 | 14.10% |
| Bremen | 2,846,781.45 | 0.77% | 415 | 0.77% |
| Hesse | 28,600,633.41 | 7.70% | 3,926 | 7.31% |
| Hamburg | 8,014,932.40 | 2.16% | 1,177 | 2.19% |
| Mecklenburg-Vorpommern | 8,214,977.81 | 2.21% | 1,230 | 2.29% |
| Lower Saxony | 37,869,700.97 | 10.20% | 5,547 | 10.33% |
| North Rhine-Westphalia | 82,120,691.01 | 22.12% | 12,156 | 22.63% |
| Rhineland-Palatinate | 20,540,457.34 | 5.53% | 2,906 | 5.41% |
| Schleswig-Holstein | 14,573,287.11 | 3.93% | 2,056 | 3.83% |
| Saarland | 4,988,643.33 | 1.34% | 683 | 1.27% |
| Saxony | 15,978,974.47 | 4.30% | 2,446 | 4.55% |
| Saxony-Anhalt | 10,658,880.44 | 2.87% | 1,637 | 3.05% |
| Thuringia | 10,938,906.25 | 2.95% | 1,579 | 2.94% |
| Total | 371,250,584.28 | 100.00% | 53,720 | 100.00% |
| **Occupation Profile** | | | | |
| Employed - Private Sector (EMRS) | 287,111,021.67 | 77.34% | 43,956 | 81.82% |
| Employed - Public Sector (EMBL) | 9,118,209.59 | 2.46% | 1,111 | 2.07% |
| Self-employed (SFEM) | 47,932,078.00 | 12.91% | 3,985 | 7.42% |
| Student (STNT) | 3,499,777.03 | 0.94% | 862 | 1.60% |
| Pensioner (PNNR) | 20,512,277.20 | 5.53% | 2,877 | 5.36% |
| Unemployed (UNEM) | 0.00 | 0.00% | 0 | 0.00% |
| Other (OTHR) | 3,077,220.79 | 0.83% | 929 | 1.73% |
| Total | 371,250,584.28 | 100.00% | 53,720 | 100.00% |
| **Outstanding Principal Amount** | | | | |
| 0 - 2000 | 12,854,022.84 | 3.46% | 12,264 | 22.83% |
| 2000 - 4000 | 30,364,438.24 | 8.18% | 10,303 | 19.18% |
| 4000 - 6000 | 40,398,986.81 | 10.88% | 8,252 | 15.36% |
| 6000 - 8000 | 35,570,345.78 | 9.58% | 5,113 | 9.52% |
| 8000 - 10000 | 46,849,776.50 | 12.62% | 5,228 | 9.73% |
| 10000 - 20000 | 141,102,617.86 | 38.01% | 10,041 | 18.69% |
| 20000 - 40000 | 59,145,602.93 | 15.93% | 2,408 | 4.48% |
| 40000 - 60000 | 4,964,793.32 | 1.34% | 111 | 0.21% |
| 60000 - 80000 | 0.00 | 0.00% | 0 | 0.00% |
| > 80000 | 0.00 | 0.00% | 0 | 0.00% |
| Total | 371,250,584.28 | 100.00% | 53,720 | 100.00% |
| **Initial Term** | | | | |
| 12m | 1,155,753.00 | 0.31% | 1,175 | 2.19% |
| 24m | 9,536,421.71 | 2.57% | 6,420 | 11.95% |
| 36m | 20,044,776.99 | 5.40% | 6,404 | 11.92% |
| 48m | 28,471,756.76 | 7.67% | 5,759 | 10.72% |
| 60m | 34,385,355.72 | 9.26% | 5,276 | 9.82% |
| 72m | 29,090,512.19 | 7.84% | 3,542 | 6.59% |
| 84m | 203,647,216.52 | 54.85% | 20,900 | 38.91% |
| 96m | 44,918,791.39 | 12.10% | 4,244 | 7.90% |

| | Amount | Amount (%) | Receivables (#) | Receivables (%) |
|---|---|---|---|---|
| Total | 371,250,584.28 | 100.00% | 53,720 | 100.00% |
| **Remaining Term** | | | | |
| 0-12m | 7,681,988.60 | 2.07% | 6,719 | 12.51% |
| 13-24m | 18,153,634.67 | 4.89% | 6,507 | 12.11% |
| 25-36m | 26,261,466.74 | 7.07% | 5,811 | 10.82% |
| 37-48m | 34,367,680.77 | 9.26% | 5,433 | 10.11% |
| 49-60m | 39,634,261.13 | 10.68% | 4,897 | 9.12% |
| 61-72m | 157,985,851.12 | 42.56% | 15,827 | 29.46% |
| 73-84m | 42,332,962.07 | 11.40% | 4,363 | 8.12% |
| >84m | 44,832,739.18 | 12.08% | 4,163 | 7.75% |
| Total | 371,250,584.28 | 100.00 | 53,720 | 100.00 |
| **Interest Rate** | | | | |
| 0 - <2% | 5,696.98 | 0.00% | 6 | 0.01% |
| 2.1% - 3% | 10,516.63 | 0.00% | 4 | 0.01% |
| 3.1% - 6% | 46,891,207.50 | 12.63% | 5,827 | 10.85% |
| 6.1 - 9% | 65,714,583.73 | 17.70% | 9,347 | 17.40% |
| 9.1 - 11% | 67,135,969.00 | 18.08% | 8,359 | 15.56% |
| 11.1% - 13% | 63,745,383.27 | 17.17% | 8,952 | 16.66% |
| 13,1 - 15% | 31,398,582.52 | 8.46% | 4,292 | 7.99% |
| > 15% | 96,348,644.65 | 25.95% | 16,933 | 31.52% |
| Total | 371,250,584.28 | 100.00% | 53,720 | 100.00% |

## Performance 2 - Stratification Tables

| | Weighted Average Nominal Interest Rate | Weighted Average Remaining Term |
|---|---|---|
| **Rating Class** | | |
| AAA | 6.21% | 50.50 |
| AA | 7.98% | 56.38 |
| A | 10.23% | 62.46 |
| B | 12.24% | 62.19 |
| C | 14.75% | 63.09 |
| D | 16.98% | 58.97 |
| E | 16.98% | 61.54 |