

## SUNRISE SRL

### Investors' Report as of Payment Date 29/02/16

IN EURO

Report Date	29/02/2016
Quarter Reference Period	01/11/15 - 31/01/16
Interest Period	27/11/15 - 29/02/16
Purchase Date	NO
Payment Date	YES
Revolving Period	NO
Series 1-2006 Initial Amortisation Date	27/08/2011
Series 2-2007 Initial Amortisation Date	27/08/2012

### 1- Portfolio Performance

#### a- Outstanding Principal of the Portfolio

Receivables Eligible Outstanding Amount at Issue Date 22/06/06	999.820.646,32
Receivables Eligible Outstanding Amount at Issue Date 29/05/07	662.204.171,30
<b>Total Receivables Eligible Outstanding Amount</b>	<b>1.662.024.817,62</b>
Receivables Eligible Outstanding Amount at previous Payment Date	63.314.572,63
Receivables Eligible Outstanding Amount at present Calculation Date	49.695.673,46
Maximum Purchase Amount	n.a.
Receivables Eligible Outstanding Amount of the Subsequent Portfolio	-
Principal Excess after Purchase	n.a.
Outstanding Principal after the purchase of the Subsequent Portfolio	49.695.673,46
In percentage of the Outstanding Principal at the Issue Date	3%

#### b- Concentration Limits

##### Portfolio Breakdown by Pool Concentration

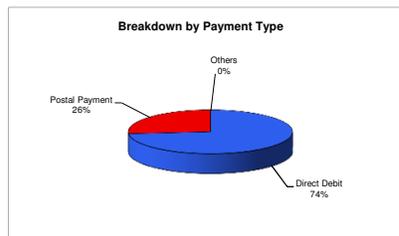
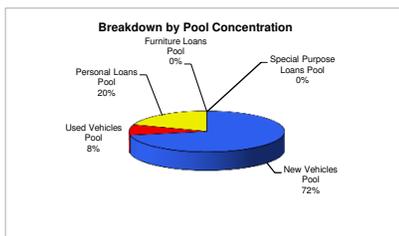
New Vehicles Pool	72,03%
Used Vehicles Pool	8,29%
Personal Loans Pool	19,68%
Furniture Loans Pool	0,00%
Special Purpose Loans Pool	0,00%

##### Portfolio Breakdown by Debtor Concentration

Top 1 Dealer	0,047000%
Top 1 Dealer (excluding Personal Loans)	1,82%
Top 10 Dealer	9,768%

##### Portfolio Breakdown by Payment Type Concentration

Direct Debit	73,53%
Postal Payment	26,47%
Others	0,00%



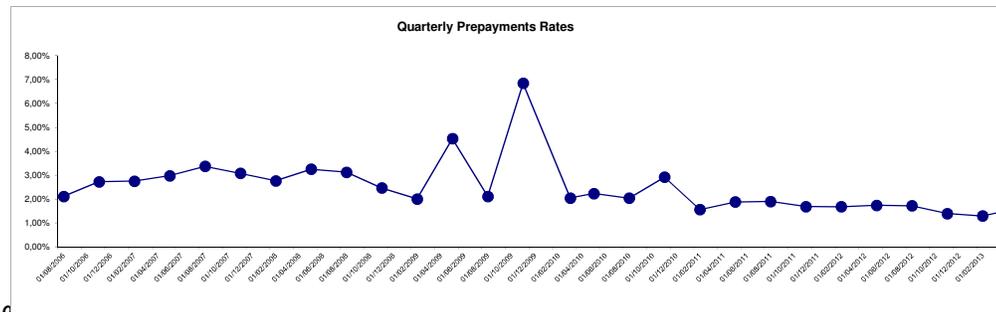
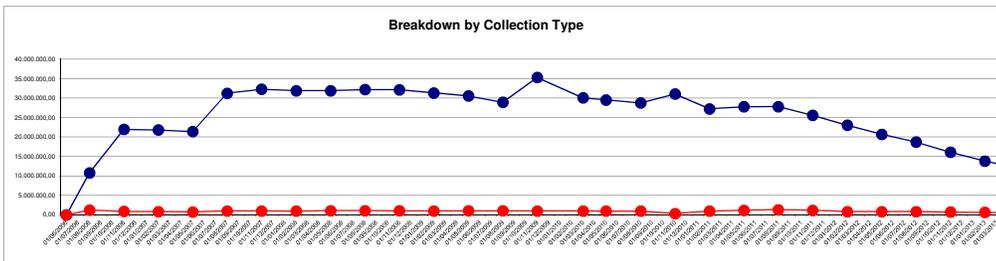
**c- Performing Claims collections and prepayments**

**Collections during the Collection Period**

Collections of Principal	<b>14.590.317,30</b>
of which principal instalments	13.162.010,15
of which Prepayments	1.252.770,09
of which Accruals of Interest	5.983,38
of which Insurance Premia	1.999,87
Collections of Interest	<b>1.233.146,09</b>
Collections of Fees	<b>109.808,10</b>
of which commissions for RID payment	78.219,89
of which commissions for postal giro payments	-
of which commissions for direct debit payments	-
of which interest for late charges	11.420,23
of which prepayment fees	6.575,81
of which Insurance Premia	-
of which other fees	13.592,17
Other collections	<b>85.352,96</b>

**Prepayments Rate**

for the Collection Period	1,98%
on an annual basis	7,68%



the Receivables which (i) have at least 9 Late Instalments or (ii) have one Instalment which is due but unpaid as from 270 Business Days (iii) in relation to which judicial proceedings have been commenced for the purpose of recovering the relevant amounts

**Principal Amount Outstanding of New Defaulted Receivables  
Cumulated Defaulted Receivables from Issue Date**

<b>456.889,02</b>
<b>147.907.265,14</b>

**e- Recoveries on Defaulted Claims**

**Recoveries at the present Calculation Date**

of which Sales of Defaulted Receivables	494.731,15
<b>Aggregate of Recoveries from Issue Date</b>	-
of which Aggregate Sales of Defaulted Receivables from Issue Date	<b>24.686.091,41</b>
	2.918.093,29

**f- Past Due Receivables**

**1 month**

Principal Amount Outstanding	2.519.388,63
Principal Instalments due but unpaid	288.083,90
Interest Instalments due but unpaid	80.113,51
Others Instalments due but unpaid	168.076,63
Number of Receivables	863,00

**2 months**

Principal Amount Outstanding	743.836,09
Principal Instalments due but unpaid	126.399,85
Interest Instalments due but unpaid	24.233,95
Others Instalments due but unpaid	70.966,98
Number of Receivables	283,00

**3 months**

Principal Amount Outstanding	477.265,16
Principal Instalments due but unpaid	111.710,71
Interest Instalments due but unpaid	22.020,96
Others Instalments due but unpaid	63.244,88
Number of Receivables	199,00

**4 months**

Principal Amount Outstanding	365,902.42
Principal Installments due but unpaid	87,054.31
Interest Installments due but unpaid	15,584.52
Others Installments due but unpaid	46,205.44
Number of Receivables	134,00

**5 months**

Principal Amount Outstanding	309,982.98
Principal Installments due but unpaid	81,646.69
Interest Installments due but unpaid	13,791.69
Others Installments due but unpaid	41,364.72
Number of Receivables	113,00

**6 months**

Principal Amount Outstanding	135,559.71
Principal Installments due but unpaid	44,056.98
Interest Installments due but unpaid	6,956.60
Others Installments due but unpaid	17,520.95
Number of Receivables	49,00

**7 months**

Principal Amount Outstanding	143,886.00
Principal Installments due but unpaid	45,989.99
Interest Installments due but unpaid	8,314.96
Others Installments due but unpaid	16,428.98
Number of Receivables	41,00

**8 months**

Principal Amount Outstanding	25,226.33
Principal Installments due but unpaid	4,031.33
Interest Installments due but unpaid	528.67
Others Installments due but unpaid	2,428.91
Number of Receivables	10,00

**g- Payments at present Payment Date****Principal Available Funds**

<b>Principal Available Funds</b>	<b>90,168,899,17</b>
Class A Principal Payment Serie 1	-
Class A Principal Payment Serie 2	21,758,883,00
Class B Principal Payment Serie 1	30,250,000,00
Class C Principal Payment Serie 1	12,250,000,00
Class J Principal Payment Serie 1	13,507,492,50
Purchase price of the Subsequent Portfolio	-
Residual Amount on Principal Accumulation Account	-

**Interest Available Funds**

<b>Interest Available Funds</b>	<b>1,924,377,95</b>
Costs of the Reference Period	92,543,10
Coupons on Class A, B, C and J (Base Interest) Notes	25,995,64
Defaulted Account	456,889,02
Collateral Required Amount	-
<b>Class J Additional Interest Amount to be paid at present Payment Date</b>	<b>5,805,298,49</b>
Class J Additional Interest Amount Series 1	3,759,561,50
Class J Additional Interest Amount Series 2	2,045,736,99

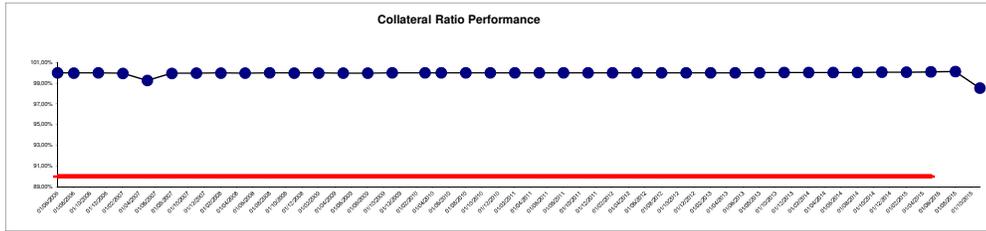
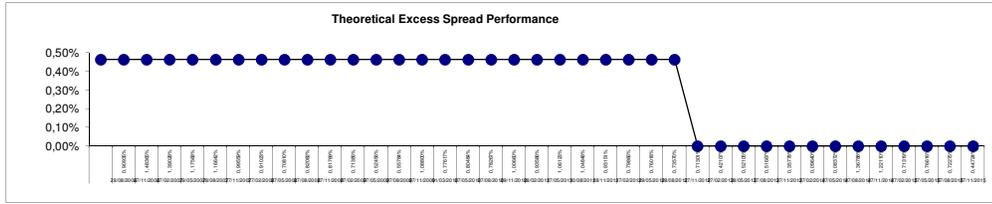
**h- Performance - Required Amounts**

<b>Cash Reserve Required Amount</b>	<b>N.A.</b>
<b>Product Cash Reserve Required Amount</b>	<b>N.A.</b>
<b>Additional Cash Reserve Required Amount</b>	<b>N.A.</b>

**i- Triggers**

<b>Trigger Event</b>	<b>NO</b>
<b>Early Termination Event</b>	<b>NO</b>
<b>Collateral Ratio</b>	<b>N.A.</b>
Calculation at present date	N.A.
Limit Collateral Ratio	90,00%
<b>Theoretical Excess Spread (corresponds to 3 Month Rolling Theoretical Excess Spread)</b>	<b>N.A.</b>
Trigger limit	0,000%
<b>Excess Spread Rate</b>	<b>N.A.</b>
Trigger limit	N.A.
<b>Limit Interest Class B Event (*)</b>	<b>N.A.</b>
Limit Interest Class B ratio	0,00%
Limit Interest Class B limit	7,66%
<b>Limit Interest Class C Event (*)</b>	<b>N.A.</b>
Limit Interest Class C ratio	0,00%
Limit Interest Class C limit	4,40%

(\*) Limit Interest Event will be available starting from the amortising period of both Series



**2 - Terms and Conditions of Class A, Class B and Class C Notes**

**a- Principal Payments Amounts - As of Interest Payment Date 29/02/2016 all the Classes had been total redeemed**

<b>Class A, B, C and J Notes - Principal Amount Outstanding at the Issue Date 22/06/06</b>	<b>1.014.450.000,00</b>
Class A	911.000.000,00
Class B	60.200.000,00
Class C	28.700.000,00
Class J	14.550.000,00

<b>Class A, B, C and J Notes - Principal Amount Outstanding at the Issue Date 29/05/07</b>	<b>507.350.000,00</b>
Class A	457.500.000,00
Class B	30.250.000,00
Class C	12.250.000,00
Class J	7.350.000,00

**Principal Amount Outstanding Series 1- 2006**

<b>Principal Amount Outstanding Class A Notes at the beginning of the Interest Period</b>	-
Principal Payment Amount due on Class A Notes	-
Principal Payment Amount paid on Class A Notes	-
Pool Factor before principal payments	-
Pool Factor after principal payments	-
<b>Principal Amount Outstanding Class A Notes at the end of the Interest Period</b>	-

<b>Principal Amount Outstanding Class B Notes at the beginning of the Interest Period</b>	-
Principal Payment Amount due on Class B Notes	-
Principal Payment Amount paid on Class B Notes	-
Pool Factor before principal payments	-
Pool Factor after principal payments	-
<b>Principal Amount Outstanding Class B Notes at the end of the Interest Period</b>	-

<b>Principal Amount Outstanding Class C Notes Series at the beginning of the Interest Period</b>	-
Principal Payment Amount due on Class C Notes	-
Principal Payment Amount paid on Class C Notes	-
Pool Factor before principal payments	-
Pool Factor after principal payments	-
<b>Principal Amount Outstanding Class C Notes at the end of the Interest Period</b>	-

<b>Principal Amount Outstanding Class J Notes Series at the beginning of the Interest Period</b>	<b>TOTAL REDEEMED</b>
Principal Payment Amount due on Class J Notes	13.507.492,50
Principal Payment Amount paid on Class J Notes	13.507.492,50
Pool Factor before principal payments	0,928350
Pool Factor after principal payments	-
<b>Principal Amount Outstanding Class J Notes at the end of the Interest Period</b>	-

**Principal Amount Outstanding Series 2-2007**

<b>Principal Amount Outstanding Class A Notes at the beginning of the Interest Period</b>	<b>TOTAL REDEEMED</b>
Principal Payment Amount due on Class A Notes	21.758.883,00
Principal Payment Amount paid on Class A Notes	21.758.883,00
Pool Factor before principal payments	0,047560
Pool Factor after principal payments	0,000000
<b>Principal Amount Outstanding Class A Notes at the end of the Interest Period</b>	-

<b>Principal Amount Outstanding Class B Notes at the beginning of the Interest Period</b>	<b>TOTAL REDEEMED</b>
Principal Payment Amount due on Class B Notes	30.250.000,00
Principal Payment Amount paid on Class B Notes	30.250.000,00
Pool Factor before principal payments	1,000000
Pool Factor after principal payments	-
<b>Principal Amount Outstanding Class B Notes at the end of the Interest Period</b>	-

**Principal Amount Outstanding Class C Notes at the beginning of the Interest Period**

Principal Payment Amount due on Class C Notes  
 Principal Payment Amount paid on Class C Notes  
 Pool Factor before principal payments  
 Pool Factor after principal payments

<b>TOTAL REDEEMED</b>
12.250.000,00
12.250.000,00
1,000000
-
-

**Principal Amount Outstanding Class C Notes at the end of the Interest Period****Principal Amount Outstanding Class J Notes at the beginning of the Interest Period**

Principal Payment Amount due on Class J Notes  
 Principal Payment Amount paid on Class J Notes  
 Pool Factor before principal payments  
 Pool Factor after principal payments

<b>TOTAL REDEEMED</b>
7.350.000,00
7.350.000,00
1,000000
-
-

**Principal Amount Outstanding Class J Notes at the end of the Interest Period****b- Interest Payments Amounts****Interest Payment Amount due and paid on Series 1-2006****Interest Payment Amount due and paid on Class A Notes Series**

Interest Payment Date  
 Interest Period  
 Three Month Euribor  
 Margin per annum  
 For each note

-
29/02/2016
27/11/15 - 29/02/16
- 0,104000
0,150000
-

**Interest Payment Amount due and paid on Class B Notes Series**

Interest Payment Date  
 Interest Period  
 Three Month Euribor  
 Margin per annum  
 For each note

-
29/02/2016
27/11/15 - 29/02/16
- 0,104000
0,380000
0,0000

**Interest Payment Amount due and paid on Class C Notes Series**

Interest Payment Date  
 Interest Period  
 Three Month Euribor  
 Margin per annum  
 For each note

-
29/02/2016
27/11/15 - 29/02/16
- 0,104000
0,700000
0,0000

**Interest Payment Amount due and paid on Series 2-2007****Interest Payment Amount due and paid on Class A Notes Series**

Interest Payment Date  
 Interest Period  
 Three Month Euribor  
 Margin per annum  
 For each note

<b>2.615,42</b>
29/02/2016
27/11/15 - 29/02/16
- 0,104000
0,150000
6,0100

**Interest Payment Amount due and paid on Class B Notes Series**

Interest Payment Date  
 Interest Period  
 Three Month Euribor  
 Margin per annum  
 For each note

<b>23.380,23</b>
29/02/2016
27/11/15 - 29/02/16
- 0,104000
0,400000
38,6450

**Interest Payment Amount due and paid on Class C Notes**

Interest Payment Date  
 Interest Period  
 Three Month Euribor  
 Margin per annum  
 For each note

<b>19.064,68</b>
29/02/2016
27/11/15 - 29/02/16
- 0,104000
0,700000
77,8150

**Interest Payment Amount due and payable on Series 1-2006 at next Interest Period****Interest Payment Amount due and payable on Class A Notes at next Interest Period**

Interest Payment Date  
 Interest Period  
 Three Month Euribor  
 Margin per annum  
 For each note

<b>N.A.</b>
0,00
0,00
0,00
0,00
0,00

**Interest Payment Amount due and payable on Class B Notes at next Interest Period**

Interest Payment Date  
 Interest Period  
 Three Month Euribor  
 Margin per annum  
 For each note

<b>N.A.</b>
0,00
0,00
0,00
0,00
0,00

**Interest Payment Amount due and payable on Class C Notes at next Interest Period**

Interest Payment Date	N.A.
Interest Period	0.00
Three Month Euribor	0.00
Margin per annum	0.00
For each note	0.00

**Interest Payment Amount due and payable on Series 2- 2007 at next Interest Period**

**Interest Payment Amount due and payable on Class A Notes at next Interest Period**

Interest Payment Date	N.A.
Interest Period	0.00
Three Month Euribor	0.00
Margin per annum	0.00
For each note	0.00

**Interest Payment Amount due and payable on Class B Notes at next Interest Period**

Interest Payment Date	N.A.
Interest Period	0.00
Three Month Euribor	0.00
Margin per annum	0.00
For each note	0.00

**Interest Payment Amount due and payable on Class C Notes at next Interest Period**

Interest Payment Date	N.A.
Interest Period	0.00
Three Month Euribor	-
Margin per annum	-
For each note	0.0000

**3 - Commingling Guarantee**

**Commingling Required Amount**

Commingling Reserve Amount at present Payment Date	-
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**4 - Reserve Amounts and Current Accounts**

**Amount credited to the Principal Reserve Account at the previous Payment Date**

Amount credited to the Principal Reserve Account at the present Date	-
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**Total Amount credited to the Principal Reserve Account**

-
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**Amount credited to the Additional Cash Reserve Account at the previous Payment Date**

Amount credited to the Additional Cash Reserve Account at the present Payment Date	-
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**Total Amount credited to the Additional Cash Reserve Account**

-
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**Amount credited to the Product Cash Reserve Account at the previous Payment Date**

Amount credited to the Product Cash Reserve Account at the present Payment Date	-
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**Total Amount credited to the Product Cash Reserve Account**

-
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**Amount credited to the Commingling Account at the previous Payment Date**

Amount credited to the Commingling Account at the present Payment Date	-
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**Total Amount credited to the Commingling Account**

-
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**Amount credited to the Guarantee Account at the previous Payment Date**

Amount credited to the Guarantee Account at the present Payment Date	-
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**Total Amount credited to the Guarantee Account**

-
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**Amount credited to the Cash Reserve Account at Issue Date 22/06/06 as of Series 1-2006**

Amount credited to the Cash Reserve Account at Issue Date 29/05/07 as of Series 2-2007	-
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**Amount credited to the Cash Reserve Account at the present Date**

Amount credited to the Cash Reserve Account at the present Date	-
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**Total Amount credited to the Cash Reserve Account**

-
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For further details, please contact:

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