

SUNRISE SRL

Investors' Report as of Payment Date 27/02/13

IN EURO

Report Date

Quarter Reference Period

Interest Period

Purchase Date

Payment Date

Revolving Period

Series 1-2006 Initial Amortisation Date

Series 2-2007 Initial Amortisation Date

| |
|---------------------|
| 27/02/2013 |
| 01/11/12 - 31/01/13 |
| 27/11/12 - 27/02/13 |
| NO |
| YES |
| NO |
| 27/08/2011 |
| 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

Total Receivables Eligible Outstanding Amount

1.662.024.817,62

Receivables Eligible Outstanding Amount at previous Payment Date

740.488.849,51

Receivables Eligible Outstanding Amount at present Calculation Date

630.625.759,90

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

630.625.759,90

In percentage of the Outstanding Principal at the Issue Date

38%

b- Concentration Limits

Portfolio Breakdown by Pool Concentration

New Vehicles Pool

71,81%

Used Vehicles Pool

16,08%

Personal Loans Pool

12,11%

Furniture Loans Pool

0,00%

Special Purpose Loans Pool

0,00%

Portfolio Breakdown by Debtor Concentration

Top 1 Dealer

0,005800%

Top 1 Dealer (excluding Personal Loans)

1,32%

Top 10 Dealer

7,67%

Portfolio Breakdown by Payment Type Concentration

Direct Debit

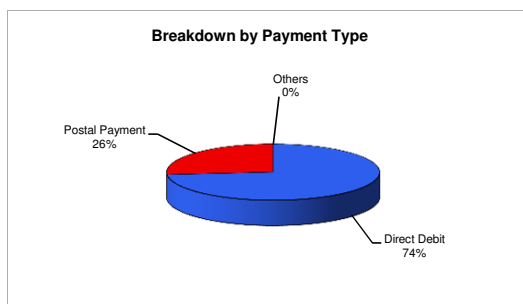
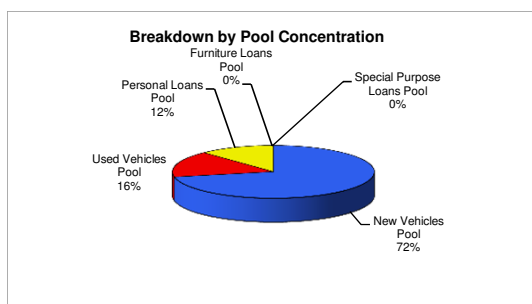
73,53%

Postal Payment

26,47%

Others

0,00%



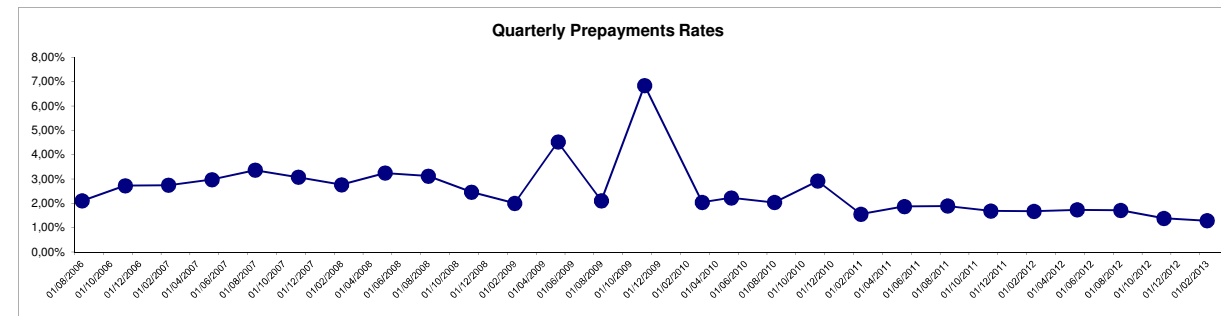
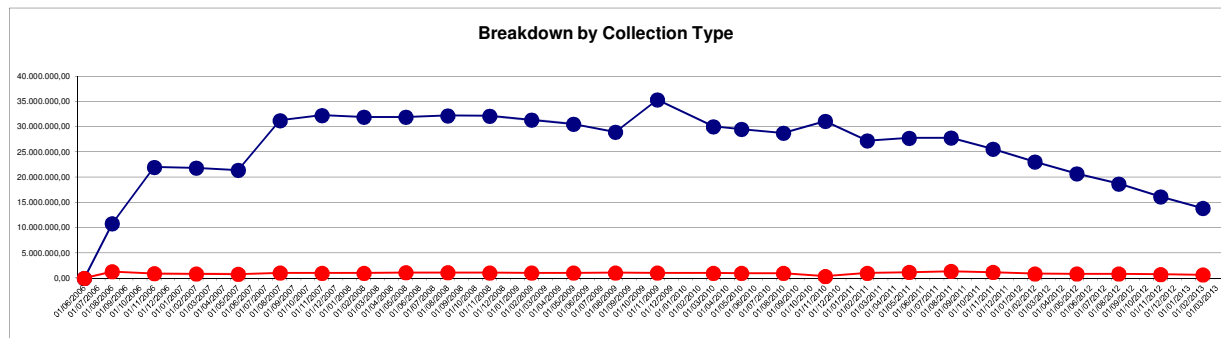
c- Performing Claims collections and prepayments

Collections during the Collection Period

| | |
|--|-----------------------|
| Collections of Principal | 118.090.592,49 |
| of which principal instalments | 103.460.893,42 |
| of which Prepayments | 93.757.633,02 |
| of which Accruals of Interest | 9.575.800,21 |
| of which Insurance Premia | 903,00 |
| Collections of Interest | 126.557,19 |
| Collections of Fees | 13.880.654,24 |
| of which commissions for RID payment | 675.227,22 |
| of which commissions for postal giro payments | 556.208,39 |
| of which commissions for direct debit payments | - |
| of which interest for late charges | 0,15 |
| of which prepayment fees | 19.435,28 |
| of which Insurance Premia | 56.640,77 |
| of which other fees | 9.830,63 |
| Other collections | 33.112,00 |
| | 73.817,61 |

Prepayments Rate

| | |
|---------------------------|--------------|
| for the Collection Period | 1,29% |
| on an annual basis | 5,07% |



d- Defaulted Receivables

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

| |
|-----------------------|
| 6.402.196,19 |
| 120.062.941,95 |

e- Recoveries on Defaulted Claims

Recoveries at the present Calculation Date
Aggregate of Recoveries from Issue Date

| |
|----------------------|
| 707.145,12 |
| 13.169.275,20 |

f- Past Due Receivables

1 month

| | |
|---------------------------------------|---------------|
| Principal Amount Outstanding | 29.093.172,19 |
| Principal Installments due but unpaid | 3.108.189,42 |
| Interest Installments due but unpaid | 825.267,92 |
| Others Installments due but unpaid | 137.553,61 |
| Number of Receivables | 7.167,00 |

2 months

| | |
|---------------------------------------|--------------|
| Principal Amount Outstanding | 6.083.135,25 |
| Principal Installments due but unpaid | 1.243.965,20 |
| Interest Installments due but unpaid | 301.152,52 |
| Others Installments due but unpaid | 79.026,49 |
| Number of Receivables | 1.671,00 |

3 months

| | |
|---------------------------------------|--------------|
| Principal Amount Outstanding | 4.537.267,60 |
| Principal Installments due but unpaid | 1.041.893,13 |
| Interest Installments due but unpaid | 235.185,20 |

Others Installments due but unpaid
Number of Receivables

| |
|-----------|
| 83.386,11 |
| 1.214,00 |

4 months

| | |
|---------------------------------------|--------------|
| Principal Amount Outstanding | 2.849.645,13 |
| Principal Installments due but unpaid | 743.208,52 |
| Interest Installments due but unpaid | 181.877,66 |
| Others Installments due but unpaid | 67.300,68 |
| Number of Receivables | 695,00 |

5 months

| | |
|---------------------------------------|--------------|
| Principal Amount Outstanding | 2.436.290,61 |
| Principal Installments due but unpaid | 741.963,59 |
| Interest Installments due but unpaid | 157.939,51 |
| Others Installments due but unpaid | 70.255,74 |
| Number of Receivables | 638,00 |

6 months

| | |
|---------------------------------------|--------------|
| Principal Amount Outstanding | 1.990.326,66 |
| Principal Installments due but unpaid | 728.112,47 |
| Interest Installments due but unpaid | 149.090,95 |
| Others Installments due but unpaid | 69.549,84 |
| Number of Receivables | 580,00 |

7 months

| | |
|---------------------------------------|--------------|
| Principal Amount Outstanding | 2.407.147,02 |
| Principal Installments due but unpaid | 817.979,58 |
| Interest Installments due but unpaid | 199.358,16 |
| Others Installments due but unpaid | 81.114,83 |
| Number of Receivables | 589,00 |

8 months

| | |
|---------------------------------------|--------------|
| Principal Amount Outstanding | 2.173.776,88 |
| Principal Installments due but unpaid | 945.833,51 |
| Interest Installments due but unpaid | 196.006,27 |
| Others Installments due but unpaid | 83.894,51 |
| Number of Receivables | 551,00 |

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

| | |
|---|----------------|
| Class A Principal Payment Serie 1 | 109.863.089,61 |
| Class A Principal Payment Serie 2 | 67.695.316,80 |
| Class B Principal Payment | 42.167.592,00 |
| Class C Principal Payment | - |
| Purchase price of the Subsequent Portfolio | - |
| Residual Amount on Principal Accumulation Account | 180,81 |

Interest Available Funds

| | |
|--|---------------|
| Costs of the Reference Period | 15.708.599,50 |
| Coupons on Class A, B, C and J (Base Interest) Notes | 70.711,37 |
| Defaulted Account | 662.455,41 |
| Collateral Required Amount | 6.402.196,19 |

Class J Additional Interest Amount to be paid at present Payment Date

| | |
|---|--------------|
| Class J Additional Interest Amount Series 1 | 8.573.236,53 |
| Class J Additional Interest Amount Series 2 | 2.583.251,24 |
| | 1.304.941,35 |

h- Performance - Required Amounts

Cash Reserve Required Amount -

Product Cash Reserve Required Amount -

Additional Cash Reserve Required Amount N.A

i- Triggers

Trigger Event NO

Early Termination Event NO

Collateral Ratio NO

Calculation at present date 96,66%

Limit Collateral Ratio 90,00%

Theoretical Excess Spread (corresponds to 3 Month Rolling Theoretical Excess Spread) 0,421%

Trigger limit 0,000%

Excess Spread Rate -

Trigger limit N.A.

Limit Interest Class B Event (*) NO

Limit Interest Class B ratio 1,50%

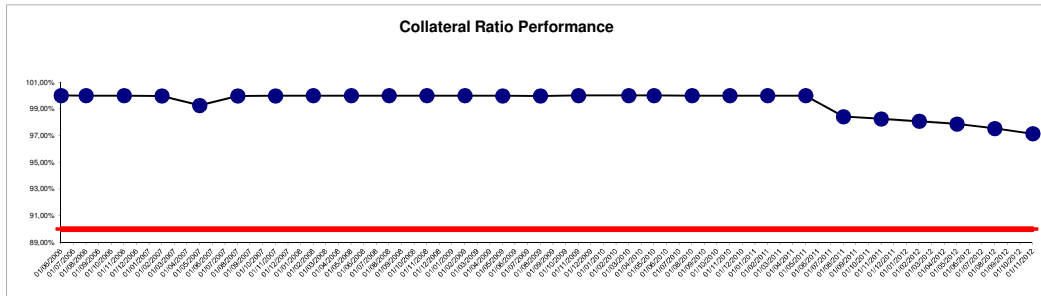
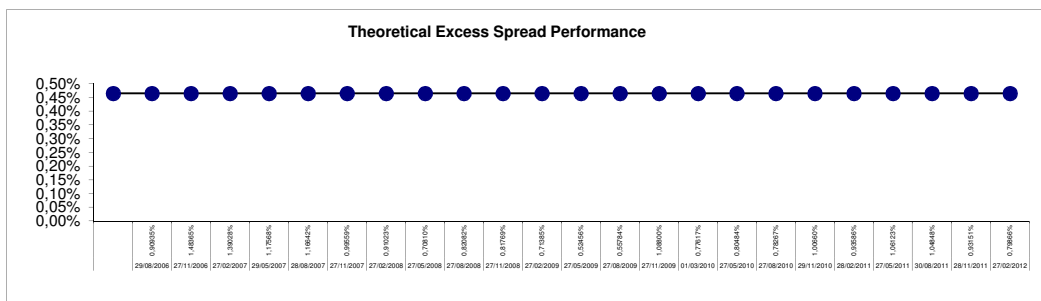
Limit Interest Class B limit 7,66%

Limit Interest Class C Event (*) NO

Limit Interest Class C ratio 1,50%

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

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

| Class A, B, C and J Notes - Principal Amount Outstanding at the Issue Date 29/05/07 | 507.350.000,00 |
|---|----------------|
| 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

| Principal Amount Outstanding Class A Notes at the beginning of the Interest Period | 240.551.372,00 |
|--|----------------|
| Principal Payment Amount due on Class A Notes | 67.695.426,19 |
| Principal Payment Amount paid on Class A Notes | 67.695.316,80 |
| Pool Factor before principal payments | 0,264052 |
| Pool Factor after principal payments | 0,189743 |
| Principal Amount Outstanding Class A Notes at the end of the Interest Period | 172.856.055,20 |

| Principal Amount Outstanding Class B Notes at the beginning of the Interest Period | 60.200.000,00 |
|--|---------------|
| Principal Payment Amount due on Class B Notes | - |
| Principal Payment Amount paid on Class B Notes | - |
| Pool Factor before principal payments | 1,000000 |
| Pool Factor after principal payments | 1,000000 |
| Principal Amount Outstanding Class B Notes at the end of the Interest Period | 60.200.000,00 |

| Principal Amount Outstanding Class C Notes Series at the beginning of the Interest Period | 28.700.000,00 |
|---|---------------|
| Principal Payment Amount due on Class C Notes | - |
| Principal Payment Amount paid on Class C Notes | - |
| Pool Factor before principal payments | 1,000000 |
| Pool Factor after principal payments | 1,000000 |
| Principal Amount Outstanding Class C Notes at the end of the Interest Period | 28.700.000,00 |

| Principal Amount Outstanding Class J Notes Series at the beginning of the Interest Period | 14.550.000,00 |
|---|---------------|
| Principal Payment Amount due on Class J Notes | - |
| Principal Payment Amount paid on Class J Notes | - |
| Pool Factor before principal payments | 1,000000 |
| Pool Factor after principal payments | 1,000000 |
| Principal Amount Outstanding Class J Notes at the end of the Interest Period | 14.550.000,00 |

Principal Amount Outstanding Series 2-2007

| Principal Amount Outstanding Class A Notes at the beginning of the Interest Period | 368.438.292,00 |
|--|----------------|
| Principal Payment Amount due on Class A Notes | 42.167.663,42 |
| Principal Payment Amount paid on Class A Notes | 42.167.592,00 |
| Pool Factor before principal payments | 0,805330 |
| Pool Factor after principal payments | 0,713160 |
| Principal Amount Outstanding Class A Notes at the end of the Interest Period | 326.270.700,00 |

| Principal Amount Outstanding Class B Notes at the beginning of the Interest Period | 30.250.000,00 |
|--|---------------|
| Principal Payment Amount due on Class B Notes | - |
| Principal Payment Amount paid on Class B Notes | - |

Pool Factor before principal payments

1,000,000

Pool Factor after principal payments

1,000,000

Principal Amount Outstanding Class B Notes at the end of the Interest Period

30.250.000,00

| | |
|---|----------------------|
| Principal Amount Outstanding Class C Notes at the beginning of the Interest Period | 12.250.000,00 |
| Principal Payment Amount due on Class C Notes | - |
| Principal Payment Amount paid on Class C Notes | - |
| Pool Factor before principal payments | 1,000000 |
| Pool Factor after principal payments | 1,000000 |
| Principal Amount Outstanding Class C Notes at the end of the Interest Period | 12.250.000,00 |
| Principal Amount Outstanding Class J Notes at the beginning of the Interest Period | 7.350.000,00 |
| Principal Payment Amount due on Class J Notes | - |
| Principal Payment Amount paid on Class J Notes | - |
| Pool Factor before principal payments | 1,000000 |
| Pool Factor after principal payments | 1,000000 |
| Principal Amount Outstanding Class J Notes at the end of the Interest Period | 7.350.000,00 |

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 | 209.015,09 |
| Interest Payment Date | 27/02/2013 |
| Interest Period | 27/11/12 - 27/02/13 |
| Three Month Euribor | 0,190000 |
| Margin per annum | 0,150000 |
| For each note | 43,4450 |

| | |
|---|---------------------|
| Interest Payment Amount due and paid on Class B Notes Series | 87.693,34 |
| Interest Payment Date | 27/02/2013 |
| Interest Period | 27/11/12 - 27/02/13 |
| Three Month Euribor | 0,190000 |
| Margin per annum | 0,380000 |
| For each note | 72,8350 |

| | |
|---|---------------------|
| Interest Payment Amount due and paid on Class C Notes Series | 65.278,15 |
| Interest Payment Date | 27/02/2013 |
| Interest Period | 27/11/12 - 27/02/13 |
| Three Month Euribor | 0,190000 |
| Margin per annum | 0,700000 |
| For each note | 113,7250 |

Interest Payment Amount due and paid on Series 2-2007

| | |
|---|---------------------|
| Interest Payment Amount due and paid on Class A Notes Series | 320.136,03 |
| Interest Payment Date | 27/02/2013 |
| Interest Period | 27/11/12 - 27/02/13 |
| Three Month Euribor | 0,190000 |
| Margin per annum | 0,150000 |
| For each note | 43,4450 |

| | |
|---|---------------------|
| Interest Payment Amount due and paid on Class B Notes Series | 45.610,95 |
| Interest Payment Date | 27/02/2013 |
| Interest Period | 27/11/12 - 27/02/13 |
| Three Month Euribor | 0,190000 |
| Margin per annum | 0,400000 |
| For each note | 75,3900 |

| | |
|--|---------------------|
| Interest Payment Amount due and paid on Class C Notes | 27.862,63 |
| Interest Payment Date | 27/02/2013 |
| Interest Period | 27/11/12 - 27/02/13 |
| Three Month Euribor | 0,190000 |
| Margin per annum | 0,700000 |
| For each note | 113,7250 |

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 | 156.866,87 |
| Interest Payment Date | 28/05/2013 |
| Interest Period | 27/02/13 - 28/05/13 |
| Three Month Euribor | 0,677000 |
| Margin per annum | 0,150000 |
| For each note | 45,3750 |

| | |
|---|---------------------|
| Interest Payment Amount due and payable on Class B Notes at next Interest Period | 89.246,50 |
| Interest Payment Date | 28/05/2013 |
| Interest Period | 27/02/13 - 28/05/13 |
| Three Month Euribor | 0,677000 |
| Margin per annum | 0,380000 |
| For each note | 74,1250 |

| | |
|---|---------------------|
| Interest Payment Amount due and payable on Class C Notes at next Interest Period | 65,507,75 |
| Interest Payment Date | 28/05/2013 |
| Interest Period | 27/02/13 - 28/05/13 |
| Three Month Euribor | 0,677000 |
| Margin per annum | 0,700000 |
| For each note | 114,1250 |

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 | 296.090,66 |
| Interest Payment Date | 28/05/2013 |
| Interest Period | 27/02/13 - 28/05/13 |
| Three Month Euribor | 0,677000 |
| Margin per annum | 0,150000 |
| For each note | 45,3750 |

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

| | |
|---|---------------------|
| Interest Payment Amount due and payable on Class B Notes at next Interest Period | 46.358,13 |
| Interest Payment Date | 28/05/2013 |
| Interest Period | 27/02/13 - 28/05/13 |
| Three Month Euribor | 0,677000 |
| Margin per annum | 0,400000 |
| For each note | 76,6250 |

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

| | |
|---|---------------------|
| Interest Payment Amount due and payable on Class C Notes at next Interest Period | 27.960,63 |
| Interest Payment Date | 28/05/2013 |
| Interest Period | 27/02/13 - 28/05/13 |
| Three Month Euribor | 0,677000 |
| Margin per annum | 0,700000 |
| For each note | 114,1250 |

3 - Commingling Guarantee

| | |
|---|---|
| Commingling Required Amount | - |
| Commingling Reserve Amount at present Payment Date | - |

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 | - |
| Total Amount credited to the Principal Reserve Account | - |

| | |
|--|---|
| 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 | - |
| Total Amount credited to the Additional Cash Reserve Account | - |

| | |
|---|---|
| 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 | - |
| Total Amount credited to the Product Cash Reserve Account | - |

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

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

| | |
|---|----------------------|
| Amount credited to the Cash Reserve Account at Issue Date 22/06/06 as of Series 1-2006 | 14.500.000,00 |
| Amount credited to the Cash Reserve Account at Issue Date 29/05/07 as of Series 2-2007 | 7.250.000,00 |
| Amount credited to the Cash Reserve Account at the present Date | - |
| Total Amount credited to the Cash Reserve Account | 21.750.000,00 |

For further details, please contact:

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