INVESTORS REPORT - Payment Date: 30/10/2023

Capital Mortgage Series 2007-1

Euro 1,736,000,000 Class A1 Asset Backed Floating Rate Notes due January 2047 Euro 644,000,000 Class A2 Asset Backed Floating Rate Notes due January 2047 Euro 74,000,000 Class B Asset Backed Floating Rate Notes due January 2047 Euro 25,350,000 Class C Asset Backed Floating Rate Notes due January 2047

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The Notes

Classes	Class A1	Class A2		Class B	Class C
Original Balance	1,736,000,000	644,000,000		74,000,000	25,350,000
Currency	Euro	Euro		Euro	Euro
Legal maturity	January 2047	January 2047		January 2047	January 2047
ISIN code	IT0004222532	IT000422254	40	IT000422557	IT0004222565
Coupon	3mE +13 bps	3mE +19 bp	S	3mE + 22 bps	3mE + 52 bps
Rate of Interest	3.844%	3.904%	3.9	934%	4.234%
Rating on Issue Date					
Fitch	AAA	AAA		AA	BBB
Moodys	Aaa	Aaa		Aa2	A3
Standard & Poor's	AAA	AAA		AA	BBB
Issue Date		16-mag-07			
Payment Dates (for all the Classes)		30th of January, April, July and	d October		
Beginning of the Amortisation Period		January 2009			
Payment Report date		19/10/2023			
Payment Date		30/10/2023			
Last Payment Date		31/07/2023			
Next Payment Date		30/01/2024			
Interest Period		31/07/2023	30/10/2023		

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Transaction Counterparties

Days Accrued in the Interest Period

Issuer Capital Mortgages s.r.l.

Originator UniCredit SpA (formerly Banca di Roma S.p.A.)

Sole Arranger UniCredit Bank AG, London Branch (formerly Capitalia Spa)
Joint Lead Managers UniCredit Bank AG, London Branch (formerly Capitalia Spa)

Joint Lead Managers
Joint Lead Managers
HSBC Bank ple
Morgan Stanley & Co. plc
Rep. of Noteholders
BNP Paribas SA
Servicer
UniCredit SpA
Swap Counterparty
HSBC Bank plc

Calculation Agent Capital and Funding Solutions s.r.l.

Paying Agent BNP Paribas SA Account Bank BNP Paribas SA Account Bank UniCredit S.p.A.

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Summary of the Notes					
Principal					
Classes	Initial Amount	Previous Amount	Payments	Current Outstanding	
Class A1 Notes	1,736,000,000.00	71,549,240.00	4,235,840.00	67,313,400.00	
Class A2 Notes	644,000,000.00	108,916,113.60	6,448,114.40	102,467,999.20	
Class B Notes	74,000,000.00	74,000,000.00	0.00	74,000,000.00	
Class C Notes	25,350,000.00	25,350,000.00	0.00	25,350,000.00	

	Principal			
Classes	Initial Amount	Previous Amount	Payments	Current Outstanding
Class A1 Notes	1,736,000,000.00	71,549,240.00	4,235,840.00	67,313,400.00
Class A2 Notes	644,000,000.00	108,916,113.60	6,448,114.40	102,467,999.20
Class B Notes	74,000,000.00	74,000,000.00	0.00	74,000,000.00
Class C Notes	25,350,000.00	25,350,000.00	0.00	25,350,000.00
	Interest			
Classes	Interest Rate	Accrued Interest	Unpaid Interest 1	Interest Paymen
Class A1 Notes	3.8440%	695,228.07	0.00	695,228.07
Class A2 Notes	3.9040%	1,074,832.62	0.00	1,074,832.62
Class B Notes	3.9340%	735,876.56	0.00	735,876.56
Class C Notes	4.2340%	271,311.19	0.00	271,311.19
usive of interest accrued but unpaid on previous Payment Dates				
	Collateral Por	tfolio		
	Gonaterar 1 or			
		Principal Collection		

Collateral Portfolio					
Collateral Portfolio at the end of the Collection Period	Total Performing Outstanding Principal (*)	Principal Collection Account balance at the relevant Payment Date (**)	Total Collateral Portfolio	Cash Reserve (***)	
(a)	(b)	(c)	(d) = (a) + (c)		
303,836,679.15	274,595,459.59	-	303,836,679.15	37,190,250.00	

% of Credit enhancement (****)				
Class A1 and Class2	Class B	Class C		
45.55%	21.81%	13.68%		

Pro-Rata Conditions	Current	Target	Verified
(1) Time elapsed from issue date (years)	16.70	5.00	YES
(2) Clean-up call condition occurred	13.92%	10.00%	YES
(3) Arrears for more than 90 days	1.23%	3.50%	YES
(4) Cumulative Gross Defaults Level	14.37%	3.50%	NO
(5) Total unpaid Principal Deficiency Ledgers	0.00	0	YES
(6) the Cash Reserve Amount equal to the Scheduled Cash Reserve	37,190,250.00	37,190,250.00	YES
(7) Enhancement by Class B Notes and the Class C Notes	35.51%	4.01%	YES

Class A Principal Subordination Event (*****)	Current	Target	Verified
The ratio between the unpaid pricipal deficiency as of the immediately preceding payment report date and the portfolio Initial Outstanding Principal Amount is higher than 1%.	0.00%	1%	NO

	Current 14,37%	Max 15%	Verified NO
Class A Gross Cumulative Defaults Trigger shall occur on a Payment Date if the Cumulative Gross Default Level on such Payment Date is equal to or greater than 15%.	14.3770	1570	NO
Class B Gross Cumulative Defaults Trigger	14.37%	7.0%	YES
shall occur on a Payment Date if the Cumulative Gross Default Level on such Payment Date is equal to or greater than 7%.			

[&]quot;Cumulative Gross Default Level" means, on any Payment Date, the ratio between: (a) the Cumulative Outstanding Principal Amount of the Defaulted Receivables included in the Portfolio, and (b) the aggregate Outstanding Principal Amount of all Mortgage Loans of the Portfolio as of the Valuation Date.

B = the Portfolio Initial Outstanding Principal Amount (Euro 2.183.087.874 = original Portfolio Initial Outstanding Principal Amount minus Euro 296.279.153). Please note that the original Portfolio Initial Outstanding Principal Amount but to be reduced of Euro 296.279.153 to take into account the receivables which were excluded from the transaction in 2007. In particular, those receivables did non comply with the "in blocco criteria" and, accordingly, pursuant to the Italian securitisation law, such receivables are to be considered as never having been transferred to the SPV. (Please refer to the related Moody's and S&P Amountcement, March 2008 for more details).

^{*} Outstanding Principal Amount of Mortgage loans net of the Outstanding Principal Amount of all Defaulted Mortgage Loans (as of the relevant Collection Date)

^{**} During the Initial 18 months period Available Redemption Funds will be deposited on the Principal Lock-in Lodger, held by the English Account Bank This amount also includes the amount deposited on the Transaction Account during the Initial Period.

^{***} After the application of the Issuer Interest Available Funds at the relavant Payment Date

^{******} After the Principal redemption at the Payment Date

***** After the Principal redemption at the Payment Date

****** The "Class A Principal Subordination Event" ratio is calculated as A divided by B where:

A = the unpaid Principal Deficiency at the immediately preceding Payment Date following the payments and the provisions made on such date under the applicabile Priority of Payments (Euro.) and

Issuer Available Funds

		Total EUR
Issuer In	terest Available Funds	
(a)	Interest Collections *	3,316,403.61
(b)	Recoveries made by the Servicer during the immediately preceding Quarterly Collection Period *	1,124,338.65
(c)	All amounts paid by the Hedging Counterparty pursuant to the Hedging Agreement	2,718,903.61
(d)	Interest (if any) accrued on and credited to the Accounts (other than the Expense Account)	321,896.59
(e)	Originator Indemnity Amounts received by the Issuer	-
(f)	Any profit (including capital gain, if any) generated by or interest accrued on the Eligible Investments	-
(g)	The interest component of the proceeds from the sale (including any capital gain, if any) of any Receivables	-
(h)	Cash Reserve	37,190,250.00
(i)	Any amount payable on such Payment Date out of the Issuer Principal Available Funds as Interest Shortfall Amount	-
(j)	All interest amounts received by the Issuer from any party to the Transaction Documents	-
	Portion of Receivables Repurchase Price to cover any shortfall under items First to Eleventh (inclusive)	-
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	44,671,792.46

		Total EUR
Issuer P	rincipal Available Funds	
(a)	Principal Collections	10,306,881.94
(b)	The aggregate of all amounts (if any) payable under items Sixth, Eighth and Tenth of the Pre- Trigger Interest Priority of Payments	377,154.95
(c)	The principal component of the proceeds from the sale of any Receivables	-
(d)	Any amount paid by the Originator to the Issuer as adjustment of the Purchase Price	-
(e)	All principal amounts received by the Issuer from any party to the Transaction Documents	-
(f)	Receivables Repurchase Price, net of the portion thereof (if any) which has been used to increase the Issuer Interest Available Funds	-
	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	10,684,036.89
	Rounding Adjustment related to previous Payment Date	87.36
	TOTAL	10,684,124.25

^{*} The amounts include a reduction resulting from the recalculation of instalments' interest previously paid by customers (starting from the date on which negative interest rates on indexing parameters are recorded), due to the change of the calculation method of interests.

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Application of the Issuer Interest Available Funds

	Payments:	Amount Due (Total EUR)	Amount Allocated (Total EUR)
	(A)any Expenses and	0.00	0.00
1	(B) to credit to the Expense Account an amount (if any) to bring the balance of such account up to (but not exceeding) the Retention Amount	9.39	9.39
2	Fees, costs and expenses payable to the Representative of the Noteholders ant to any party to the Intercreditor Agreement	1,830.00	1,830.00
3	Fees, costs, expenses and taxes payable to any party to the Intercreditor Agreement	87,553.51	87,553.51
4	All amounts due and payable by the Issuer to the Swap Counterparty under the Swap Agreement	2,592,063.19	2,592,063.19
5	Interest due and payable but unpaid on the Class A Notes	1,770,060.69	1,770,060.69
6	Class A Principal Deficiency Ledger	0.00	0.00
7	Interest due and payable but unpaid on the Class B Notes	735,876.56	735,876.56
8	Class B Principal Deficiency Ledger	0.00	0.00
9	Interest due and payable but unpaid on the Class C Notes	271,311.19	271,311.19
10	Class C Principal Deficiency Ledger	377,154.95	377,154.95
11	Amount (if any) to bring the balance of the Cash Reserve up to the Scheduled Cash Reserve Amount	37,190,250.00	37,190,250.00
12	Initial Purchase Price due and payable but unpaid, together with all accrued but unpaid interest thereon	0.00	0.00
13	In or towards satisfaction of amounts (if any) due and payable by the Issuer to the Joint Lead Managers pursuant to the Subscription Agreement	0.00	0.00
14	Pay any termination payments payable by the Issuer to the Hedging Counterparty	0.00	0.00
15	Interest due and payable on the Subordinated Loan	339,522.67	339,522.67
16	Total Interest due to the Originator	1,306,160.31	1,306,160.31
	TOTAL OUTFLOWS	44,671,792.46	44,671,792.46

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Application of the Issuer Principal Available Funds					
Payments:	Amount Due (Total EUR)	Amount Allocated (Total EUR)			
Principal Available Funds	10,684,124.25	10,684,124.25			
During Initial Period:					
Interest Shortfall Amount Principal Collection account balance at the relevant Payment Date	0.00	0.00			
During Amortisation Period:					
Interest Shortfall Amount Principal payment under Class A1 Notes Principal payment under Class A2 Notes Principal payment under Class B Notes	0.00 4,235,840.00 6,448,114.40 0.00	0.00 4,235,840.00 6,448,114.40 0.00			
Principal payment under Class C Notes TOTAL OUTFLOWS	0.00 10,683,954.40	0.00 10,683,954.40			
Residual	169.85	169.85			

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			Portfolio Performance			
Delineran Barin	Amount Euro	%		Default Ratio	Amount Euro	%
Delinquency Ratio	49,908,137.11	2.01%		Jun 07	100,436.65	0.00%
Sept 07	65,444,320.87	2.72%		Sept 07	9.505.522.70	0.44%
Dec 07 Mar-08	58,778,039.76 58,031,697.52	2.82% 2.85%		Dec 07 Mar-08	15,434,705.56 26,412,789.26	0.71% 1.21%
Jun-08	68,682,544.76	3.46% 7.61%		Jun-08	34,540,909.27	1.58%
Sept 08 Dec 08	148,038,523.26 77,665,734.59	7.61% 4.08%		Sept 08 Dec 08	46,375,077.86 59,823,021.40	2.74%
Mar 09 Jun 09	63,598,518.00 53,828,398.49	3.51% 3.04%		Mar 09 Jun 09	69,985,174.69 84,051,137.74	3.21% 3.85%
Sep 09	49,497,059.87	2.84%		Sep 09	96,953,231,12	4.44%
Dec 09 Mar 10	45,304,416.57 49,210,594.15	2.66% 2.96%		Dec 09 Mar 10	106,228,325.20 114,522,708.59	4.87% 5.25%
Jun 10	44,492,370.28	2.74%		Jun 10	122,158,093.72	5.60% 5.88%
Sep 10 Dec 10	44,975,422.91 39,294,112.11	2.53%		Sep 10 Dec 10	128,406,306.62 135,393,918.00	6.20%
Mar 11 Jun 11	41,874,604.95 39,914,193.05	2.76% 2.70%		Mar 11 Jun 11	140,660,262.32 145,906,598.07	6.44% 6.68%
Sep 11	41,957,901.47	2.90%		Sep 11	153,326,913,66	7.02%
Dec 11 Mar 12	34,943,111.74 35,735,776.27	2.47% 2.57%		Dec 11 Mar 12	158,920,360.87 164,650,731.04	7.28% 7.54%
Jun 12	38,956,157.35	2.85%		Jun 12	170,158,659.87	7.79% 8.16%
Sep 12 Dec 12	39,897,166.30 37,575,465.96	2.97%		Sep 12 Dec 12	178,035,452.48 187,216,956.60	8.16% 8.58%
Mar 13 Jun 13	41,043,332.87	3.16%		Mar 13 Jun 13	194,629,623.72 203.193.768.79	8.92% 9.31%
Sep 13	45,121,979.36	3.59%		Sep 13	212,794,990.37	9.75%
Dec 13 Mar 14	38,216,023.39 40,218,921.96	3.09%		Dec 13 Mar 14	223,790,236.62 232,565,204.02	10.25% 10.65%
Jun 14	37,977,675.30	3.19%		Jun 14	240,321,912.86	11.01% 11.32%
Sep 14 Dec 14	32,757,990.52 28,710,763.04	2.50%		Sep 14 Dec 14	247,206,278.41 254,278,195.75	11.32%
Mar 15 Jun 15	31,448,400.82 25,696,250.81	2.80%		Mar 15 Jun 15	259,763,492.64 263,789,982.22	11.90%
Sep 15	27,171,626.69	2.54%		Sep 15	266,972,824.94	12.23%
Dec 15 Mar 16	22,120,301.30 23,098,998.88	2.13% 2.28%		Dec 15 Mar 16	272,641,673.92 276,299,873.35	12.49% 12.66%
Jun 16	20,927,796.79	2.13%		Jun 16	279,527,288.39	12.80%
Sep 16 Dec 16	20,786,123.40 19,464,200.21	2.17%		Sep 16 Dec 16	283,219,253.44 285,196,804.23	12.97% 13.06%
Mar 17 Jun 17	14,856,870.05 12,369,293,22	1.64%		Mar 17 Jun 17	288,452,970.03 290,788,756.09	13.21%
Sep 17	13,881,009.82	1.61%		Sep 17	293,160,545.63	13.43%
Dec 17 Mar 18	11,711,829.63 11,104,929.69	1.39%		Dec 17 Mar 18	294,420,389.91 296,451,395.96	13.49% 13.58%
Jun 18	11,082,746.96	1.39%		Jun 18	297,991,863.94	13.65%
Sep 18 Dec 18	10,968,865.37 9,441,205.63	1.41% 1.25%		Sep 18 Dec 18	298,889,723.29 299,829,269.01	13.69% 13.73%
Mar 19 Jun 19	10,167,905.74 8,954,297.54	1.39%		Mar 19 Jun 19	300,349,025.33 301,949,629.03	13.76%
Sep 19	9,081,498.45	1.47%		Sep 19	302,911,108.68	13.88%
Dec 19 Mar 20	8,719,521.22 10,792,182.69	1.46%		Dec 19 Mar 20	304,379,072.95 305,173,035.67	13.94% 13.98%
Jun 20	12,223,886.39	2.16%		Jun 20	306,320,491.70	14.03%
Sep 20 Dec 20	6,900,752.85 5,686,986.46	1.25%		Sep20 Dec 20	308,120,716.79 309,201,557.22	14.11% 14.16%
Mar 21	5,843,079.46	1.30%		Mar 21	309,886,859.48	14.19%
Jun 21 Sep 21	5,722,157.15 4,808,350.62	1.31%		Jun 21 Sep 21	310,442,257.06 311,013,792.89	14.22% 14.25%
Dec 21 Mar 22	4,081,775.81 3,746,857.88	1.00%		Dec 21 Mar 22	311,357,615.91 311,800,613.50	14.26% 14.28%
Jun 22	3,699,726.25	0.98%		Jun 22	312.278.803.04	14.30%
Sep 22 Dec 22	3,839,897.09 4,553,262.06	1.06%		Sep 22 Dec 22	312,696,851.66 312,893,545.92	14.32% 14.33%
Mar 23	4,087,205.03	1.22%		Mar 23	313,339,357.80	14.35%
Jun 23 Sep 23	4,463,538.48 3,729,797.16	1.42%		Jun 23 Sep 23	313,399,518.99 313,776,673.94	14.36% 14.37%
Annual CPR	Amount Euro	%				
Jun 07	38,549,724.07	3.09%				
Sept 07	25,546,523.28	4.06% 7.67%				
Dec 07 Mar-08	41,187,968.09 31,528,918.15	6.06%				
Jun-08 Sept 08	29,281,426.81 27,591,498.00	5.76% 5.56%				
Dec 08	34,782,847.71	7.11%				
Mar 09 Jun 09	29,490,137.06 21,193,478.56	6.21% 4.60%				
Sep 09	14,387,866.21	3.21%				
Dec 09 Mar 10	19,966,938.23 20,189,452.10	4.51% 4.66%				
Jun 10 Sep 10	18,626,854.34 15,316,594.47	4.41% 3.71%				
Dec 10	20,313,348.55	5.00%				
Mar 11 Jun 11	23,003,978.05 19,355,974.84	5.79% 5.01%				
Sep 11	15,103,207.26	4.02%				
Dec 11 Mar 12	16,158,724.31 8,154,738.75	4.39% 2.29%				
Jun 12 Sep 12	6,995,711.80 5.529.276.71	2.00%				
Dec 12	6,275,890.25	1.85%				
Mar 13 Jun 13	4,405,924.20 4,372,513.64	1.33%				
Sep 13 Dec 13	2,993,287.67 5,271.983.51	0.93%				
Mar 14	5,936,483.79	1.91%				
Jun 14 Sep 14	4,982,114.85 4,167,966.45	1.63%				
Dec 14 Mar 15	5,717,669.77	1.94% 2.25%				
Jun 15	6,493,014.09 9,798,559.96	3.44%				
Sep 15 Dec 15	11,261,537.01 13,465.093.12	4.04%				
Mar 16	11,740,130.28	4.45%				
Jun 16 Sep 16	11,240,041.42 9,972,590.11	4.37% 3.99%				
Dec 16 Mar 17	9,645,157.95 8,768,963.28	3.96% 3.71%				
Jun 17	8,306,927.88	3.61%				
Sep 17 Dec 17	4,971,150.17 6,727,785.62	2.23%				
Mar 18 Jun 18	5,671,683.03	2.67%				
Sep 18	7,125,069.16 4,229,707.03	3.43% 2.10%				
Dec 18 Mar19	6,927,208.29 6,018,038.15	3.51% 3.15%				
Jun 19	5,371,021.02	2.90%				
Sep 19 Dec 19	3,410,373.49 4,230,963.65	1.90%				
Mar 20	4,538,027.06	3.00%				
Jun 20 Sep 20	4,196,616.94 4,538,027.06	2.86%				
Dec 20 Mar 21	3,652,111.41 4,959,831.32	2.63% 3.65%				
Jun 21	4,397,136.99	3.86%				
Sep 21 Dec 21	3,634,973.94 5,222,589.01	3.30% 4.86%				
Mar 22	3,422,490.59	3.32%				
Jun 22 Sep 22	4,441,356.57 3,406,289.69	4.48% 3.58%				
Dec 22 Mar 23	5,113,114.71 5,335,736.21	5.52% 5.99%				
Jun 23	4,182,289.67	4.90%				
Sep 23	4,090,997.78	5.10%				
				_		

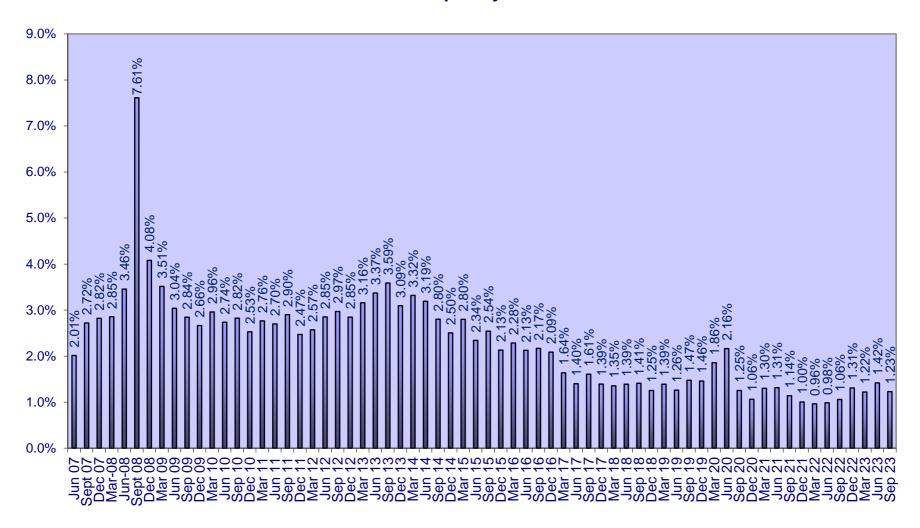
If the sport is loss nest to principles from you are remobed and accounts a member share during about ordering darkilly process of accounts interest or an advantage of a principle and account in the principles or an advantage of the principles of a count of a principle and account in the principles of a principle and account of a principle and a principle and account of	This gent in all treat lens is defend by the import whethin thread treatment benefall by larger visit where present and exist believe the control of the con	The sease of the property of the control of the con
histon and consequently none of US _s , its tributed to you in electronic format and	inform thermelves about, and strictly an offer, or the solicitation of anyoffer, to taking investment decisions. By accepting	er Reports prepared by the Servicer as ny of their respective direction, ownoswer arising from or otherwise in

Definitions			
Delinquency Ratio	means the aggregate Outstanding Principal Amount o all the Delinquent Mortgage Loans (in arrears for a least 30 days) on the aggregate Outstanding Principa Amount of the Portfolio as at the relevant Collection Date		
Default Ratio	means the aggregate Outstanding Principal Amount of all the Defaulted Mortgage Loans on the aggregat Initial Principal Amount of the Portfolio		

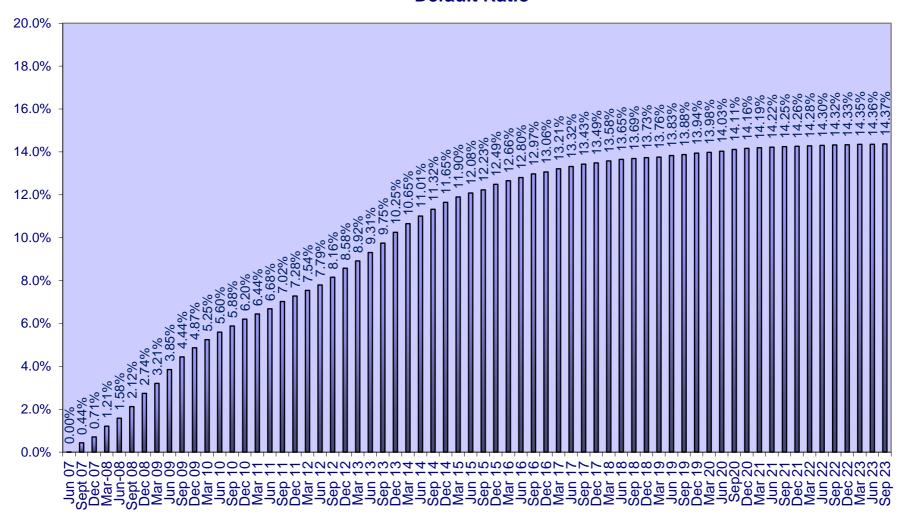
In accordance to the Transaction Documents, the amount of Defaulted Receivables in table "Portfolio Performance" above, has been calculated classifying in "defaulted" () any loan with payments in arrears for more than 180 days, in addition to (i) any loan classified in "singles" or "in sofference" pursuant to the Collections Polices. However, under all comparable transactions originated by UnCradit (byt. "UCT"), as well as market practice, in relation to (i) above, a loan to dissible of a "defaulted" purposes in arrears for more than 500 days. This table below represents what the amount of Defaulted Receivables would be if the 500 day term applied in this transaction at the coll of the Originate State of the Collection period. These than are provided only for informational purposes.

	Amount Euro
Not in arrears	26,868,584.05
Arrears until 360 days	2,197,387.44
Default	175,248.07
Total (not of source)	20 241 210 56

Delinquency Ratio



Default Ratio



Annual CPR

