INVESTORS REPORT - Payment Date: 30/10/2014

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

Table of Contents				
Summary of the Notes	Page	2		
Issuer Available Funds	Page	3		
Application of the Issuer Interest Available Funds	Page	4		
Application of the Issuer Principal Available Funds	Page	5		
Portfolio Performance	Page	6		

Originator Banca di Roma S.p.A. Capital Mortgages s.r.l. Issuer Issue Date 16-mag-07 Joint Lead Managers Capitalia, HSBC, Morgan Stanley Sole Arranger

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	ГГ0004222532	IT0004222540	IT000422557	IT0004222565
Coupon	3mE +13 bps	3mE +19 bps	3mE + 22 bps	3mE + 52 bps
Rating on Issue Date				
Fitch	AAA	AAA	AA	BBB
Moodys	Aaa	Aaa	Aa2	A3
Standard & Poor's	AAA	AAA	AA	BBB
Payment Dates (for all the Classes))	30th of January, April, July and Oc	tober	

Beginning of the Amortisation Period January 2009

Rapresentative of Noteholders	BNP Paribas Securities Services, Milan Branch
Calculation Agent	UniCredit Bank AG, London Branch
Account Bank	UniCredit S.p.A. (formerly known as UniCredit Family Financing Bank S.p.A.; UniCredit Consumer Financing Bank S.p.A.; UniCredit Banca per la Casa S.p.A; Banca per la CasaS.p.A.)
Principal Paying Agent	BNP Paribas Securities Services, Milan Branch
Payment Report date	21/10/2014
Payment Date	30/10/2014
Last Payment Date	30/07/2014
Next Payment Date	30/01/2015
Interest Period	30/07/2014 30/10/2014
Days Accrued in the Interest Period	92
Class A1 Notes Rate of Interest	0.339%
Class A2 Notes Rate of Interest	0.399%
Class B Notes Rate of Interest	0.429%
Class C Notes Rate of Interest	0.729%

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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	366,174,132.80	9,002,548.80	357,171,584.00
Class A2 Notes	644,000,000.00	557,427,466.40	13,704,964.00	543,722,502.40
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
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	Interest			
Classes	Interest Rate	Accrued Interest	Unpaid Interest 1	Interest Payment
Class A1 Notes	0.3390%	317,228.85	0.00	317,228.85
Class A2 Notes	0.3990%	568,390.20	0.00	568,390.20
Class B Notes	0.4290%	81,128.66	0.00	81,128.66
Class C Notes	0.7290%	47,227.05	345,274.01	0.00

Inclusive of interest accrued but unpaid on previous Payment Dates

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)	
1,169,261,826.18	948,633,595.01	-	1,169,261,826.18	0.00

% of Credit enhancement (****)			
Class A1 and Class 2 Class B Class C			
5.03%	0.00%	0.00%	

Pro-Rata Conditions	Current	Target	Verified
(1) Time elapsed from issue date (years)	7.57	5.00	YES
(2) Clean-up call condition occurred	53.56%	10.00%	YES
(3) Arrears for more than 90 days	1.16%	3.50%	YES
(4) Cumulative Gross Defaults Level	11.32%	3.50%	NO
(5) Total unpaid Principal Deficiency Ledgers	53,880,679.88	0	NO
(6) the Cash Reserve Amount equal to the Scheduled Cash Reserve	0.00	37,190,250.00	NO
(7) Enhancement by Class B Notes and the Class C Notes	9.71%	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%.	2.47%	1%	YES

	Current	Max	Verified
Class A Gross Cumulative Defaults Trigger	11.32%	15%	NO
shall occur on a Payment Date if the Cumulative Gross Default Level on such Payment Date is equal to or greater than 15%.			
Class B Gross Cumulative Defaults Trigger	11.32%	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 has to be reduced of Euro 296.279.153 to take into account the receivables which were excluded from the transaction in 2007. In particular, toose recivables did non comply with the "in blocco criteria" and, accordingly, pursuant to the Italian securitisation law, such receivables are to be considered as never baring been transferred to the SPV. (Please refer to the related Moody's and S&P Amouncoment, 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 Rodemption Funds will be deposited on the Principal Lock-in Ledger, beld 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
***** 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 53,880,679.88) and

Issuer Available Funds

		Total EUR
Issuer In	terest Available Funds	
(a)	Interest Collections	5,181,768.52
(b)	Recoveries made by the Servicer during the immediately preceding Quarterly Collection Period	1,701,668.22
(c)	All amounts paid by the Hedging Counterparty pursuant to the Hedging Agreement	886,217.07
(d)	Interest (if any) accrued on and credited to the Accounts (other than the Expense Account)	14,020.36
(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	-
(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	-
	TOTAL ISSUER INTEREST AVAILABLE FUNDS	7,783,674.17

		Total EUR
suer P	rincipal Available Funds	
(a)	Principal Collections	18,907,478.40
(b)	The aggregate of all amounts (if any) payable under items Sixth, Eighth and Tenth of the Pre- Trigger Interest Priority of Payments	3,800,203.82
(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	-
	TOTAL ISSUER PRINCIPAL AVAILABLE FUNDS	22,707,682.22
	Rounding Adjustment related to previous Payment Date	136.85
	TOTAL	22,707,819.07

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Application of the Issuer Interest Available Funds

	Paymonto	Amount Due (Total EUR)	Amount Allocated (Total EUR)
	Payments:	0.00	0.00
1	(A)any Expenses and (B) to credit to the Expense Account an amount (if any) to bring the balance of	0.00 5,419.17	0.00 5,419.17
	such account up to (but not exceeding) the Retention Amount	5,417.17	3,417.17
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	563,167.27	563,167.27
4	All amounts due and payable by the Issuer to the Swap Counterparty under the Swap Agreement	2,446,306.20	2,446,306.20
5	Interest due and payable but unpaid on the Class A Notes	885,619.05	885,619.05
6	Class A Principal Deficiency Ledger	0.00	0.00
7	Interest due and payable but unpaid on the Class B Notes	81,128.66	81,128.66
8	Class B Principal Deficiency Ledger	3,800,203.82	3,800,203.82
9	Interest due and payable but unpaid on the Class C Notes	0.00	0.00
10	Class C Principal Deficiency Ledger	0.00	0.00
11	Amount (if any) to bring the balance of the Cash Reserve up to the Scheduled Cash Reserve Amount	0.00	0.00
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	0.00	0.00
16	Total Interest due to the Originator	0.00	0.00
	TOTAL OUTFLOWS	7,783,674.17	7,783,674.17

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Application of the Issuer Principal Available Funds

Payments:	Amount Due (Total EUR)	Amount Allocated (Total EUR)
Principal Available Funds	22,707,819.07	22,707,819.07
During Initial Period:		
Interest Shortfall Amount Principal Collection account balance at the	0.00	0.00
relevant Payment Date	0.00	0.00
During Amortisation Period:		
Interest Shortfall Amount	0.00	0.0
Principal payment under Class A1 Notes	9,002,548.80	9,002,548.80
Principal payment under Class A2 Notes	13,704,964.00	13,704,964.00
Principal payment under Class B Notes	0.00	0.0
Principal payment under Class C Notes	0.00	0.0
TOTAL OUTFLOWS	22,707,512.80	22,707,512.80
Residual	306.27	306.27

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	Definitions
Delinquency Ratio	means the aggregate Outstanding Principal Amount of all the Delinquent Mortgage Loans (in arrears for at least 30 days) on the aggregate Outstanding Principal 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 aggregate 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 as "defaulted" (i) any loan with payments in arrears for more than 180 days, in addition to (ii) any loan classified as "incaglio" or "in sofferenza" pursuant to the Collections Policies. However, under all comparable transactions originated by UniCredit SpA ("UCI"), as well as market practice, in relation to (i) above, a loan is classified as "defaulted" if payment is in arrears for more than 360 days. This table below represents what the amount of Defaulted Receivables would be if the 360 day term applied in this transaction at the end of each collection period. These data are provided only for informational purposes.

Portfolio Performance

Default Ratio

Jun 07

Sept 07

Dec 07

Mar-08

Jun-08

Sept 08

Dec 08

Mar 09

Jun 09

Sep 09

Dec 09

Mar 10

Jun 10

Sep 10

Mar 11

Jun 11

Sep 11

Dec 11

Mar 12

Jun 12

Sep 12

Dec 12

Mar 13

Jun 13

Sep 13

Dec 13

Jun 14

Sep 14

Amount Euro

100.436.65

9,505,522.70

15,434,705.56 26,412,789.26

34,540,909.27

46,375,077.86

59,823,021.40

69,985,174.69

84,051,137.74

96,953,231.12

106 228 325 20

114,522,708.59

122,158,093.72

128,406,306,62

135,393,918.00

140,660,262,32

145,906,598.07

153,326,913.66

158,920,360,87

164,650,731.04

170,158,659.87

178,035,452.48

187,216,956.60

194,629,623,72

203,193,768.79

212,794,990.37 223,790,236.62

232,565,204.02

240.321.912.86

247,206,278.41

%

2.01%

2.82%

2.85%

3.46%

7.61%

4.08%

3.51%

3.04%

2.84%

2.66%

2.96%

2.74%

2.82%

2.53%

2.76%

2.70%

2.90%

2.47%

2.57%

2.85%

2.97%

2.85%

3.16%

3.37%

3.59%

3.09%

3.32%

3.19%

2.80%

%

3.09%

4.06%

7.67%

6.06%

5.76%

5.56%

7.11%

6.21%

4.60%

3.21%

4.51%

4.66%

4.41%

3.71%

5.00%

5.79%

5.01%

4.02%

4.39%

2.29%

2.00%

1.61%

1.85%

1.33%

1.34%

0.93%

1.67% 1.91%

1.63%

1 39%

Amount Euro

49.908.137.11

65,444,320.87

58,778,039.76

58,031,697.52

68,682,544.76

148,038,523,26

77,665,734.59

63.598.518.00

53,828,398.49

49,497,059.87

45 304 416 57

49,210,594.15

44,492,370.28 44,975,422.91

39,294,112.11

41,874,604.95 39,914,193.05

41,957,901.47

34,943,111,74

35,735,776.27

38,956,157.35

39,897,166.30

37,575,465.96

41.043.332.87

43,055,979.76

45,121,979.36

38,216,023.39

40,218,921.96

37,977,675.30

32,757,990.52

38,549,724.07

25.546.523.28

41,187,968.09

31,528,918.15

29.281.426.81

27,591,498.00

34,782,847.71

29,490,137.06

21,193,478.56

14,387,866,21

19,966,938.23

20,189,452.10

18,626,854.34

15,316,594.47

20 313 348 55

23,003,978.05

19,355,974.84

15,103,207,26

16,158,724.31

8,154,738.75

6,995,711.80

5,529,276.71

6,275,890,25

4,405,924.20

4.372.513.64

2,993,287.67

5,271,983.51

5,936,483.79

4,982,114.85

4.167,966,45

Amount Euro

Delinguency Ratio

Jun 07

Sept 07

Dec 07

Mar-08

Jun-08

Sept 08

Dec 08

Mar 09

Jun 09

Sep 09

Dec 09

Mar 10

Jun 10

Sep 10

Dec 10

Mar 11

Jun 11

Sep 11

Dec 11

Mar 12

Jun 12

Sep 12

Dec 12

Mar 13

Jun 13

Sep 13 Dec 13

Mar 14

Jun 14

Sep 14

Annual CPR

Jun 07 Sept 07

Dec 07 Mar-08

Jun-08

Sept 08 Dec 08

Mar 09

Jun 09

Sep 09 Dec 09

Mar 10

Jun 10

Sep 10

Dec 10

Mar 11

Jun 11

Sep 11 Dec 11

Mar 12

Jun 12 Sep 12

Dec 12

Mar 13

Jun 13

Sep 13 Dec 13

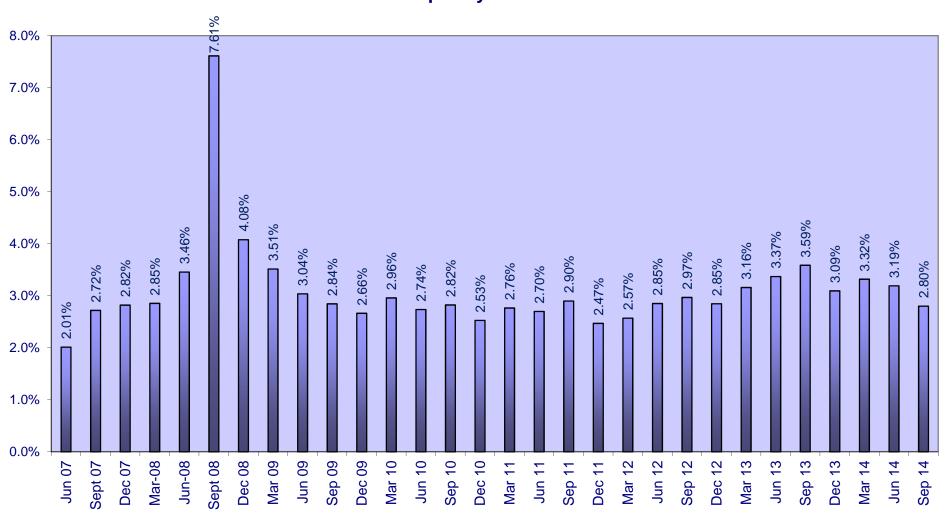
Mar 14

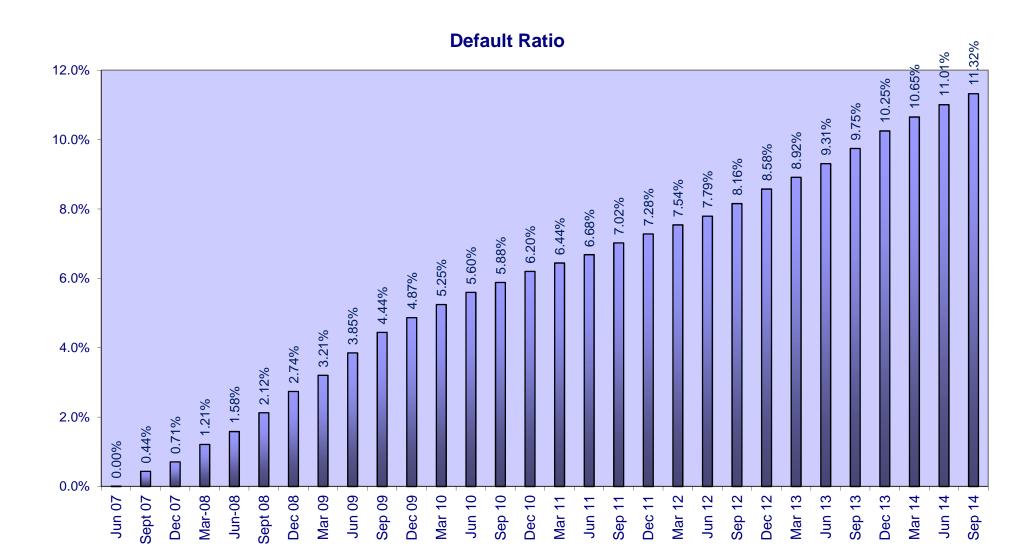
Jun 14

Sep 14

	Amount Euro
Not in arrears	24,041,123.18
Arrears until 360 days	31,920,831.76
Default	164,666,276.23
Total (net of recovery)	220,628,231.17

Delinquency Ratio





Annual CPR

