	INVESTORS R	REPORT - Payment Dat	e: 31/01/20	22	
	Capital	Mortgage Sei	ries 200)7-1	
	-	s A1 Asset Backed Floating			
	Euro 644,000,000 Class Euro 74,000,000 Class	A2 Asset Backed Floating I B Asset Backed Floating R C Asset Backed Floating R	Rate Notes du ate Notes du	ue January 2047 e January 2047	
1		Table of Contents			
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The Notes			50		
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	0	January 2047	January 2047
ISIN code	IT0004222532	IT000422254		IT000422557	IT0004222565
Coupon Rate of Interest	3mE +13 bps -0.427%	3mE +19 bps -0.367%		3mE + 22 bps -0.337%	3mE + 52 bps -0.037%
Rate of Interest Rating on Issue Date	-0.42770	-0.30770		-0.33770	-0.03/70
Fitch	ААА	AAA		AA	BBB
Moodys	Aaa	Aaa		Aa2	A3
Standard & Poor's		AAA		AA	BBB
Issue Date		16-mag-07			
Payment Dates (for all the Cla	isses)	30th of January, April, July and	l October		
Beginning of the Amortisation	n Period	January 2009			
Payment Report date		20/01/2022			
Payment Date		31/01/2022			
Last Payment Date		01/11/2021			
Next Payment Date		02/05/2022	24 /04 /2022		
Interest Period	Devied	01/11/2021 91	31/01/2022		
Days Accrued in the Interest	renou	51			
Transaction Counterparties					
Issuer	Capital Mortgages s.r.l.				
Originator Sole Arranger	UniCredit SpA (<i>formerly</i> Banca di Ror UniCredit Bank AG, London Branch				
Joint Lead Managers	UniCredit Bank AG, London Branch				
Joint Lead Managers	HSBC Bank plc	(Ionneniy Suprama Spa)			
Joint Lead Managers	Morgan Stanley & Co. plc				
	BNP Paribas Securities Services, Mila	in Branch			
Servicer	UniCredit SpA				
Swap Counterparty	HSBC Bank plc				
Calculation Agent	Capital and Funding Solutions s.r.l.				
Paying Agent	BNP Paribas Securities Services, Mila				
Account Bank	BNP Paribas Securities Services, Mila	n Branch			
Account Bank	UniCredit S.p.A.				

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	Summary of the	e Notes			
	Principal				
Classes	Initial Amount	Previous Amount	Payments	Current Outstanding	
Class A1 Notes	1,736,000,000.00	107,127,518.40	5,483,676.80	101,643,841.60	
Class A2 Notes	644,000,000.00	163,076,900.00	8,348,043.20	154,728,856.80	
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 Payment	
Class A1 Notes	-0.4270%	0.00	0.00	0.00	
Class A2 Notes	-0.3670%	0.00	0.00	0.00	
Class B Notes	-0.3370%	0.00	0.00	0.00	
Class C Notes	-0.0370%	0.00	0.00	0.00	
ve of interest accrued but unpaid on previous Payment Dates					
	Collateral Por	rtfolio			
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 (***)	

(c)

(d) = (a) + (c)

407,333,636.38

% of Credit enhancement (****)					
Class A1 and Class2	Class B	Class C			
33.54%	14.35%	7.78%			

(a)

407,333,636.38

Pro-Rata Conditions	Current	Target	Verified
(1) Time elapsed from issue date (years)	14.93	5.00	YES
(2) Clean-up call condition occurred	18.66%	10.00%	YES
(3) Arrears for more than 90 days	0.27%	3.50%	YES
(4) Cumulative Gross Defaults Level	14.26%	3.50%	NO
(5) Total unpaid Principal Deficiency Ledgers	0.00	0	YES
(6) the Cash Reserve Amount equal to the Scheduled Cash Reserve	23,066,659.88	37,190,250.00	NO
(7) Enhancement by Class B Notes and the Class C Notes	26.88%	4.01%	YES

(h)

361,121,965.23

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

Class A Gross Cumulative Defaults Trigger	Current 14.26%	Max 15%	Verified 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	14.26%	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%.			

"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.

Notes:

* 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

4 yes in approxima y not commence a more an an experiment of the second and the approximation of the approximat

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

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24,617,075.41

Issuer Available Funds

		Total EUR
Issuer Int	erest Available Funds	
(a)	Interest Collections *	1,114,451.23
(b)	Recoveries made by the Servicer during the immediately preceding Quarterly Collection Period *	1,277,614.67
(c)	All amounts paid by the Hedging Counterparty pursuant to the Hedging Agreement	36,550.91
(d)	Interest (if any) accrued on and credited to the Accounts (other than the Expense Account)	16,657.87
(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	23,066,659.88
(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	25,511,934.56

Total EUR

13,488,015.22
15,400,015.22
343,823.02
-
-
-
-
13,831,838.24
236.46
13,832,074.70

* 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 Fu	nds	
	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	8,003.24	8,003.24
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	142,320.22	142,320.22
4	All amounts due and payable by the Issuer to the Swap Counterparty under the Swap Agreement	398,882.67	398,882.67
5	Interest due and payable but unpaid on the Class A Notes	0.00	0.00
6	Class A Principal Deficiency Ledger	0.00	0.00
7	Interest due and payable but unpaid on the Class B Notes	0.00	0.00
8	Class B Principal Deficiency Ledger	0.00	0.00
9	Interest due and payable but unpaid on the Class C Notes	0.00	0.00
10	Class C Principal Deficiency Ledger	343,823.02	343,823.02
11	Amount (if any) to bring the balance of the Cash Reserve up to the Scheduled Cash Reserve Amount	24,617,075.41	24,617,075.41
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	25,511,934.56	25,511,934.56

Application of the Issuer Interest Available Funds

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Application of the Issuer Principal Available Funds

Payments:	Amount Due (Total EUR)	Amount Allocated (Total EUR)
Principal Available Funds	13,832,074.70	13,832,074.70
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	0.00	0.00
Principal payment under Class A1 Notes	5,483,676.80	5,483,676.80
Principal payment under Class A2 Notes	8,348,043.20	8,348,043.20
Principal payment under Class B Notes	0.00	0.00
Principal payment under Class C Notes	0.00	0.00
TOTAL OUTFLOWS	13,831,720.00	13,831,720.00
Residual	354.70	354.70

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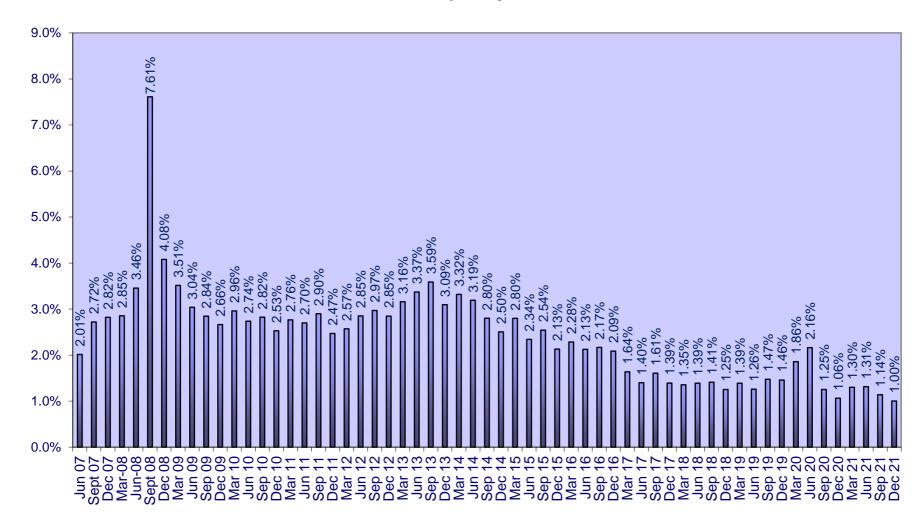
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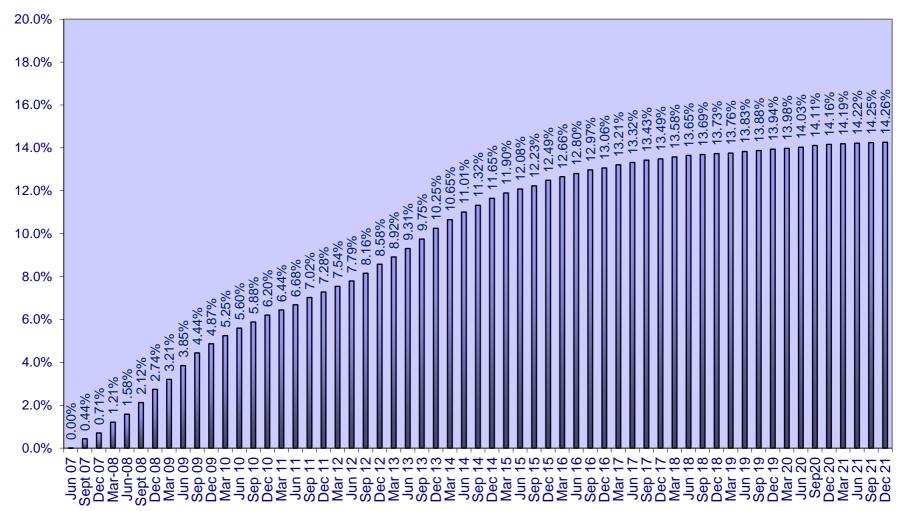
Delinquency Ratio	Amount Euro	%	Default Ratio	Amount Euro	%	s Report is n v, sell or subs Report, you is Report ha sidiants or a hard copy/v
Jun 07	49,908,137.11	2.01%	Jun 07	100,436.65	0.00%	agree agree agree filliag
Sept 07 Dec 07	65,444,320.87 58,778,039.76	2.72% 2.82%	Sept 07 Dec 07	9,505,522.70 15,434,705.56	0.44% 0.71%	netal ci prictions for any e to be t e to be t n sent t has or an hasilab
Mar-08	58,031,697.52	2.85%	Mar-08	26,412,789.26	1.21%	clients pes. This bound bound to you any of t able to
Jun-08 Sout 08	68,682,544.76	3.46%	Jun-08	34,540,909.27	1.58%	spasic is Rog id by i unel the d syoud
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	2.12% 2.74%	rearris pis centred or y the buryoan AM rearris Report II (provided for informa- buryoan by the foreigning restrictions: to you in electronic form, you are on the directors, offlores or employ able to you on request from CS.
Mar 09	63,598,518.00	3.51%	Mar 09	69,985,174.69	3.21%	
Jun 09 Sep 09	53,828,398.49 49,497,059.87	3.04% 2.84%	Jun 09 Sep 09	84,051,137.74 96,953,231.12	3.85% 4.44%	The strongenization in investigation and the strength and proceeds strong the interfacement provided by the advocting an uncertain the strong strongenization and strongenization and strongenization of the strongenization in the strongenization and strongenization of the strongenization and strongenization and strongenization of the strongenization and strongenization and strongenization and strongenization and strongenization and strongenization at from CSL.
Dec 09	45,304,416.57	2.66%	Dec 09	106,228,325.20	4.87%	or information provided to in, nor is it intended to arictions. The information are reminded that do or employees thereof, CPS.
Mar 10	49,210,594.15	2.96%	Mar 10	114,522,708.59	5.25%	ndomations nordentations stons. The in stons the in singloyeest t
Jun 10 Sep 10	44,492,370.28 44,975,422.91	2.74% 2.82%	Jun 10 Sep 10	122,158,093.72 128,406,306.62	5.60% 5.88%	arives in Hinan ation purposes t Intended to ps the indom atio presthereol, a presthereol, a
Dec 10	39,294,112.11	2.53%	Dec 10	135,393,918.00	6.20%	the in Historia Instrum Information provide and Information provided dithat documents to thereol, accepts any
Mar 11	41,874,604.95	2.76% 2.70%	Mar 11	140,660,262.32	6.44% 6.68%	common composition
Jun 11 Sep 11	39,914,193.05 41,957,901.47	2.90%	Jun 11 Sep 11	145,906,598.07 153,326,913.66	7.02%	only and does only and does rowled an evelu n provided in 8 suments transm coepts any liable
Dec 11	34,943,111.74	2.47%	Dec 11	158,920,360.87	7.28%	evaluati evaluati d in the I rangelt / liablity
Mar 12 Jun 12	35,735,776.27 38,956,157.35	2.57% 2.85%	Mar 12 Jun 12	164,650,731.04 170,158,659.87	7.54% 7.79%	or creating and rices of the fish Report can in the Vaport can in the vaport can in the sponsibility of the sponsibility
Sep 12	39,897,166.30	2.97%	Sep 12	178,035,452.48	8.16%	t can no sponsible
Dec 12 Mar 13	37,575,465.96 41,043,332.87	2.85% 3.16%	Dec 12 Mar 13	187,216,956.60 194,629,623.72	8.58% 8.92%	one constante or farmons in to astron of the risk related to a relation of the risk related to a Report on not substitute the deviat the medium may be little of the medium may be little or responsibility whatson
Jun 13	43,055,979.76	3.37%	Jun 13	203,193,768.79	9.31%	r form parts of sum r form parts of a nine nelated to a nine nelated to a nine nelated to a nine to a nine to a nine substitute to a nin
Sep 13 Dec 13	45,121,979.36 38,216,023.39	3.59% 3.09%	Sep 13 Dec 13	212,794,990.37 223,790,236.62	9.75% 10.25%	part of uncomposisionary attention part of a ninvestment in such secretis take the obstational of independent takes the obstational of charged during the stoomer in respect of any difference
Mar 14	40,218,921.96	3.32%	Mar 14	232,565,204.02	10.65%	58 2348
Jun 14	37,977,675.30	3.19%	Jun 14	240,321,912.86	11.01%	or possissione to construct or the construction prevals the construct south securities or (rouge by a obsaining of independent finance) is advoid the roll or charged adving the process of ele in respect of any difference between the c
Sep 14 Dec 14	32,757,990.52 28,710,763.04	2.80% 2.50%	Sep 14 Dec 14	247,206,278.41 254,278,195.75	11.32% 11.65%	of any of any
Mar 15	31,448,400.82	2.80%	Mar 15	259,763,492.64	11.90%	on or attension pentrued soars to such securities such securities fundependent f fundependent f d any difference f any difference
Jun 15 Sep 15	25,696,250.81 27,171,626.69	2.34% 2.54%	Jun 15 Sep 15	263,789,982.22 266,972,824.94	12.08%	ad so as to ecourities : sendent fit Suring the Sifference
Dec 15	22,120,301.30	2.13%	Dec 15	272,641,673.92	12.49%	s to constitute or is or for use by an financial advice. The process of elector or between the d
Mar 16	23,098,998.88	2.28%	Mar 16	276,299,873.35	12.66%	starte or fo starte or fo il advice. ss of electr ren the doc
Jun 16 Sep 16	20,927,796.79 20,786,123.40	2.13% 2.17%	Jun 16 Sep 16	279,527,288.39 283,219,253.44	12.80% 12.97%	er for use by any per ancial advice. process of electronia between the docum
Dec 16	19,464,200.21	2.09%	Dec 16	285,196,804.23	13.06%	minipara person onic tra umenta
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% 13.32%	n in my n in my s distri
Sep 17	13,881,009.82	1.61%	Sep 17	293,160,545.63	13.43%	form part of, an offer, i ry person in making two crocelc transmission an locuments distributed to
Dec 17 Mar 18	11,711,829.63 11,104,929.69	1.39% 1.35%	Dec 17 Mar 18	294,420,389.91 296,451,395.96	13.49% 13.58%	86 593
Mar 18 Jun 18	11,082,746.96	1.39%	Mar 18 Jun 18	297,991,863.94	13.65%	stment - sourcequiper
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%	rs decisions, and any notice, rs decisions. By accepting quantity none of CPS, its n electronic format and
Dec 18 Mar 19	9,441,205.63 10.167.905.74	1.25%	Dec 18 Mar 19	299,829,269.01 300,349.025.33	13.73%	an of a one more elic fo
Jun 19	8,954,297.54	1.26%	Jun 19	301,949,629.03	13.83%	ion of any offer, t sions. By accepting y none of CFS, its onic format and
Sep 19 Dec 19	9,081,498.45 8,719,521.22	1.47% 1.46%	Sep 19 Dec 19	302,911,108.68 304,379,072.95	13.88% 13.94%	pting und
Mar 20	10,792,182.69	1.86%	Mar 20	305,173,035.67	13.98%	-
Jun 20 Sep 20	12,223,886.39 6,900,752.85	2.16% 1.25%	Jun 20 Sep20	306,320,491.70 308,120,716.79	14.03% 14.11%	
Dec 20	5,686,986.46	1.06%	Dec 20	309,201,557.22	14.11%	
Mar 21	5,843,079.46 5,722,157.15	1.30%	Mar 21	309,886,859.48 310,442,257.06	14.19% 14.22%	
Jun 21 Sep 21	5,/22,15/.15 4,808,350.62	1.31%	Jun 21 Sep 21	310,442,257.06 311,013,792.89	14.22%	
Dec 21	4,081,775.81	1.00%	Dec 21	311,357,615.91	14.26%	
Annual CPR Jun 07	Amount Euro 38,549,724.07	% 3.09%				
Sept 07 Dec 07	25,546,523.28 41,187,968.09	4.06% 7.67%				
Mar-08	31,528,918.15	6.06%				
Jun-08	29,281,426.81	5.76%				
Sept 08 Dec 08	27,591,498.00 34,782,847.71	5.56% 7.11%				1
Mar 09	29,490,137.06	6.21%				1
Jun 09 Sep 09	21,193,478.56 14,387,866.21	4.60% 3.21%				
Dec 09	19,966,938.23	4.51%				1
Mar 10 Jun 10	20,189,452.10 18,626,854.34	4.66% 4.41%				
Sep 10	15,316,594.47	3.71%				1
Dec 10 Mar 11	20,313,348.55 23,003,978.05	5.00% 5.79%				1
Jun 11	19,355,974.84	5.01%				
Sep 11	15,103,207.26	4.02%				1
Dec 11 Mar 12	16,158,724.31 8,154,738.75	4.39% 2.29%				1
Jun 12	6,995,711.80	2.00%				
Sep 12 Dec 12	5,529,276.71 6.275.890.25	1.61% 1.85%				1
Mar 13	4,405,924.20	1.33%				1
Jun 13	4,372,513.64	1.34%				
Sep 13 Dec 13	2,993,287.67 5,271,983.51	0.93% 1.67%				1
Mar 14	5,936,483.79	1.91%				1
Jun 14 Sep 14	4,982,114.85 4.167.966.45	1.63%				
Sep 14 Dec 14	5,717,669.77	1.94%				1
Mar 15 Jun 15	6,493,014.09 9,798,559.96	2.25% 3.44%				1
Jun 15 Sep 15	9,798,559.96 11,261,537.01	4.04%				
Dec 15	13,465,093.12	4.94%				1
Mar 16 Jun 16	11,740,130.28 11,240,041.42	4.45% 4.37%				
Sep 16	9,972,590.11	3.99%				1
Dec 16 Mar 17	9,645,157.95 8,768,963.28	3.96% 3.71%				1
Jun 17	8,306,927.88	3.61%				
Sep 17 Dec 17	4,971,150.17 6,727,785.62	2.23% 3.08%				1
Mar 18	5,671,683.03	2.67%				
Jun 18	7,125,069.16	3.43%				
Sep 18 Dec 18	4,229,707.03 6,927,208.29	2.10% 3.51%				1
Mar19	6,018,038.15	3.15%				
Jun 19 Sep 19	5,371,021.02 3,410,373.49	2.90% 1.90%				
Sep 19 Dec 19	4,230,963.65	2.72%				1
Mar 20	4,538,027.06	3.00%				
Jun 20 Sep 20	4,196,616.94 4,538,027.06	2.86% 3.00%				
Dec 20	3,652,111.41	2.63%				1
Mar 21	4,959,831.32 4,397,136.99	3.65% 3.86%				1
Jun 21 Sep 21 Dec 21	4,397,136.39 3,634,973.94 5,222,589.01	3.80% 3.30% 4.86%				
esc 21	Operation of the second s					_
Delinquency Ratio	means the aggregate Outstandin the Delinquent Mortgage Loans days) on the aggregate Outstand	(in arrears for at least 30 ling Principal Amount of				
	the Portfolio as at the relevant C means the aggregate Outstandin	ollection Date				
		e Principal Amount of all				
Default Ratio	the Defaulted Mortgage Loans Principal Amount of the Portfoli	on the aggregate Initial				

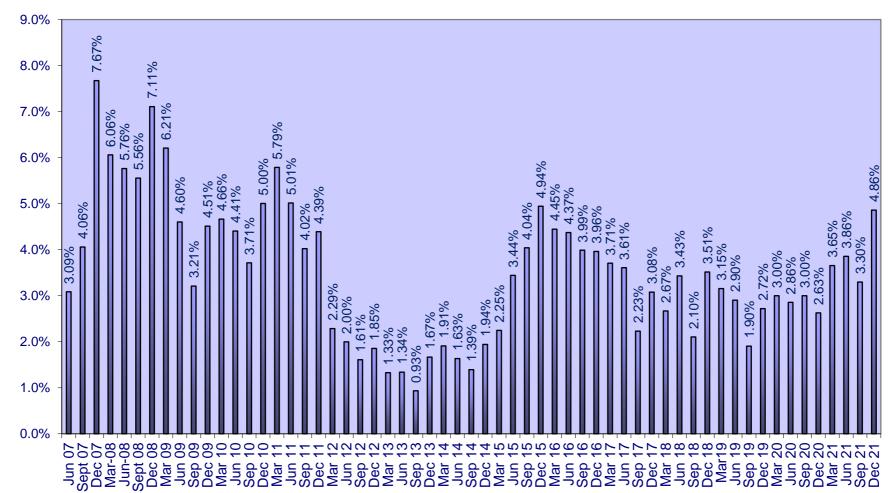
nt Eu 32,165,716. 7,421,400. 6,624,554. arrears s until 360 days Total (net of recovery)



Delinquency Ratio

Default Ratio





Annual CPR