

Issuer Monthly Report

Bass Master Issuer N.V.-S.A.

Mortgage Collection Period	February 2024
Reference Date	29 February 2024
Collection Payment Date	07 March 2024
Next Monthly Payment Date	15 March 2024

I. General Information as at Reference Date

Mortgage Loans	
Outstanding Principal Balance Mortgage Receivables	21,817,931,852.56
Accounts/Ledger Balances	
Collection Account Balance	271,767,049.20
- Revenue Ledger	89,636,901.76
- Principal Ledger	182,068,147.44
- Capital Ledger	62,000.00
- Other Ledger	-
Loan Loss Reserve (as of last Note Payment Date)	21,054,387.09
Reserve Account Balance	273,054,387.09
Reserve Account Target Amount	273,054,387.09

II. Flows during the Mortgage Collection Period

a) Terminated and denounced Mortgage Loans

Number of loans terminated	19
Outstanding Principal Amount of loans terminated	785,093.35
Net Proceeds at time of termination	833,078.25
Net Proceeds related to Principal	785,093.35
Net Proceeds not related to Principal	47,984.90
Net Losses	10,709.37
Number of loans denounced	17
Outstanding Principal Amount of loans denounced	1,190,091.75

b) Principal Payments

Repayments	136,256,360.37
Prepayments	39,053,668.46
Net Proceeds related to Principal	785,093.35

c) Interest Payments

Interest payments	43,308,139.70
Fees and Penalties	359,742.75
Post Foreclosure Proceeds	-
Net Proceeds not related to Principal	47,984.90

III. Delinquencies at Reference Date

	Number of loans	Amounts in Arrears	Outstanding Principal Balance
Current	337,218	-	21,590,153,865.86
in Arrears <= 30 days	1,131	791,052.64	91,689,870.30
in Arrears 31 - 60 days	591	740,863.07	53,345,186.94
in Arrears 61 - 90 days	233	452,124.94	19,432,310.35
in Arrears 91 - 120 days	110	292,348.43	10,072,820.43
In Arrears 120 - 150 days	65	191,716.37	4,825,525.73
In Arrears 151 - 180 days	55	379,427.48	4,772,008.10
in Arrears > 180 days	78	622,986.60	6,068,163.39
Loans Denounced	1,536	38,577,246.90	37,572,101.46
Total	3,799	42,047,766.43	227,777,986.70

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IV. Principal Available Amounts at Monthly Payment Date

Principal Payments (repayments, prepayments, net proceeds, principal unused from previous period)		182,057,438.07
Repurchases and other amounts received related to Principal		15,728,080.31
Sales of Mortgage Receivables		-
Net Proceeds from issuance of Notes (other than Class E Notes)		-
Total Principal Available Amounts at this Monthly Payment Date		197,785,518.38

V. Pass-through Payable Amount, Purchase Available Amount, New Mortgage Receivables offered at Monthly Payment Date

Principal Available Amounts		197,785,518.38
Pass-Through Percentage		0%
PT payable amount		-
Purchase Available Amounts		197,785,518.38
New Mortgage Receivables offered on this Monthly Payment Date		192,392,196.51

VI. Principal Priority of Payments at Monthly Payment Date

	Amounts due	Amounts paid
Payments to the Currency Swap Counterparty (related to principal)	-	-
Principal due under the Class A Notes	-	-
Principal due under the Class B Notes	-	-
Principal due under the Class C Notes	-	-
Principal due under the Class D Notes	-	-
Payment of (part of) the Initial Purchase Price in respect of New Mortgage Receivables	192,392,196.51	192,392,196.51
Unused Amounts		5,393,321.87

VII. Notes Overview

	Outstanding Principal Balance as of last Monthly Payment Date	New Issues to be made on or before next Monthly Payment Date	Principal Deficiency Ledger as of last Note Payment Date	Repayment Type of the Notes as of the next Monthly Payment Date: PT, SB, R (Pass Through, Soft Bullet, to be Repaid fully)	First Optional Redemption Date (if SB)	Fixed/Float	Annual Coupon Rate (for Fixed)/Spread in bps above Euribor/Libor (for Floating)	Principal Due on the next Monthly Payment Date
S-0-2008-I								
Class A (BE0002364363)	19,800,000,000.00	-	-	SB	Apr/25	Fixed	0.82%	-
Class B (BE0002365378)	660,000,000.00	-	-	SB	Apr/25	Fixed	0.89%	-
Class C (BE0002366384)	660,000,000.00	-	-	SB	Apr/25	Fixed	1.04%	-
Class D (BE0002367390)	880,000,000.00	-	-	SB	Apr/25	Fixed	1.64%	-
Class E (BE0002368406)	252,000,000.00	-	-	SB	Apr/25	Fixed	6.44%	-

For the purposes of compliance with article 122a of Directives 2006/48/EC and 2006/49/EC, as amended by Directive 2009/111/EC, as the same may be amended from time to time (the "Capital Requirements Directive"), BNP Paribas Fortis NV/SA (or any other entity from the BNP Paribas group) has a net economic interest of 100% in each tranche (i.e. Class) of notes issued under the Bass Master Issuer Programme.

VIII. Pass-Through Percentage (to be applied this Monthly Payment Date)

Outstanding Principal Balance as of Reference Date of the Notes (net of Principal Shortfall) that will be Pass-Through Notes on next Note Payment Date (excluding E Notes)	-
Outstanding Principal Balance as of Reference Date of the Notes (net of Principal Shortfall) that will be Soft-Bullet Notes on next Monthly Payment Date (excluding E Notes)	22,000,000,000.00
Outstanding Principal Balance as of Reference Date of the Notes (net of Principal Shortfall) that will be called/repaid on next Monthly Payment Date (excluding E Notes)	-
Pass-Through Percentage	0%

IX. Class E Notes Repayment

Principal Amount Outstanding on Class E Notes to be repaid on the next Monthly Payment Date	-
Principal Amount Outstanding of all Class E Notes on the next Monthly Payment Date (including new issuances, excluding repayments)	252,000,000.00
Reserve Account (after new Class E Notes issuances and after any other drawings to be made on the next Monthly Payment Date)	273,054,387.09

XVI. Trigger Events

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	Maximum (or minimum) Level	Current Level	Pass/Fail
No more than 2.5 per cent of the aggregate Outstanding Principal Amount of the Mortgage Loans is in arrears for more than 90 days	2.50%	0.12%	Pass
On the previous Note Payment Date, the Class D Required Subordination Amount was less than the balance on the Reserve Account	100.00%	108.35%	Pass