

**Issuer Monthly Report**

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

Mortgage Collection Period  
 Reference Date  
 Collection Payment Date  
 Next Monthly Payment Date

January 2024  
 31 January 2024  
 07 February 2024  
 15 February 2024

**I. General Information as at Reference Date**

<b>Mortgage Loans</b>	
Outstanding Principal Balance Mortgage Receivables	21,822,129,287.61
<b>Accounts/Ledger Balances</b>	
Collection Account Balance	222,543,145.58
- Revenue Ledger	44,610,433.19
- Principal Ledger	177,870,712.39
- 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	21
Outstanding Principal Amount of loans terminated	821,741.81
Net Proceeds at time of termination	882,692.55
Net Proceeds related to Principal	821,741.81
Net Proceeds not related to Principal	60,950.74
Net Losses	86,006.31
Number of loans denounced	35
Outstanding Principal Amount of loans denounced	2,048,387.14

**b) Principal Payments**

Repayments	135,185,549.07
Prepayments	36,092,586.60
Net Proceeds related to Principal	821,751.17

**c) Interest Payments**

Interest payments	42,777,531.84
Fees and Penalties	357,438.49
Post Foreclosure Proceeds	-
Net Proceeds not related to Principal	60,950.74

**III. Delinquencies at Reference Date**

	Number of loans	Amounts in Arrears	Outstanding Principal Balance
Current	337,829	-	21,594,301,870.00
in Arrears <= 30 days	1,138	781,374.01	96,768,107.05
in Arrears 31 - 60 days	559	682,836.86	48,470,825.47
in Arrears 61 - 90 days	238	431,570.37	19,906,889.71
in Arrears 91 - 120 days	103	258,970.27	8,036,882.30
in Arrears 120 - 150 days	67	593,918.92	7,016,867.59
in Arrears 151 - 180 days	44	329,032.40	3,603,282.02
in Arrears > 180 days	93	668,928.92	6,295,813.36
Loans Denounced	1,540	38,755,762.96	37,728,750.11
Total	3,782	42,502,394.71	227,827,417.61

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**IV. Principal Available Amounts at Monthly Payment Date**

Principal Payments (repayments, prepayments, net proceeds, principal unused from previous period)	177,784,706.08
Repurchases and other amounts received related to Principal	9,579,952.50
Sales of Mortgage Receivables	-
Net Proceeds from issuance of Notes (other than Class E Notes)	-
<b>Total Principal Available Amounts at this Monthly Payment Date</b>	<b>187,364,658.58</b>

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

Principal Available Amounts	187,364,658.58
Pass-Through Percentage	0%
PT payable amount	-
Purchase Available Amounts	187,364,658.58
<b>New Mortgage Receivables offered on this Monthly Payment Date</b>	<b>181,488,349.00</b>

**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	181,488,349.00	181,488,349.00
<b>Unused Amounts</b>		<b>5,876,309.58</b>

**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
<b>S-0-2008-I</b>								
Class A (BE0002364363)	19,800,000,000.00	-	-	SB	Apr/25	Fixed	0 bps	-
Class B (BE0002365378)	660,000,000.00	-	-	SB	Apr/25	Fixed	30 bps	-
Class C (BE0002366384)	660,000,000.00	-	-	SB	Apr/25	Fixed	50 bps	-
Class D (BE0002367390)	880,000,000.00	-	-	SB	Apr/25	Fixed	150 bps	-
Class E (BE0002368406)	252,000,000.00	-	-	SB	Apr/25	Fixed	700 bps	-

*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)	-
<b>Pass-Through Percentage</b>	<b>0%</b>

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**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**

	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%	0.11%	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