

Bass Master Issuer

Report date: 31 March 2017

MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:

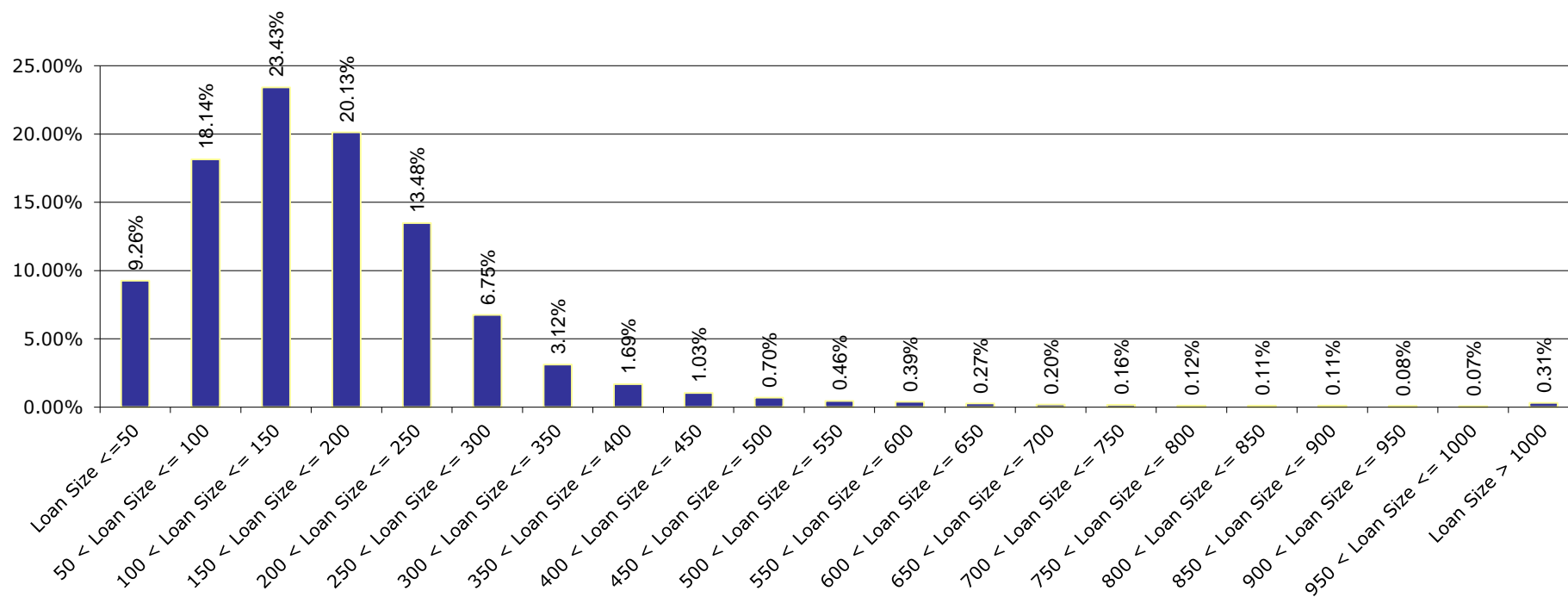
Reporting month as of ultimo:

Bass Master IssuerMarch 2017

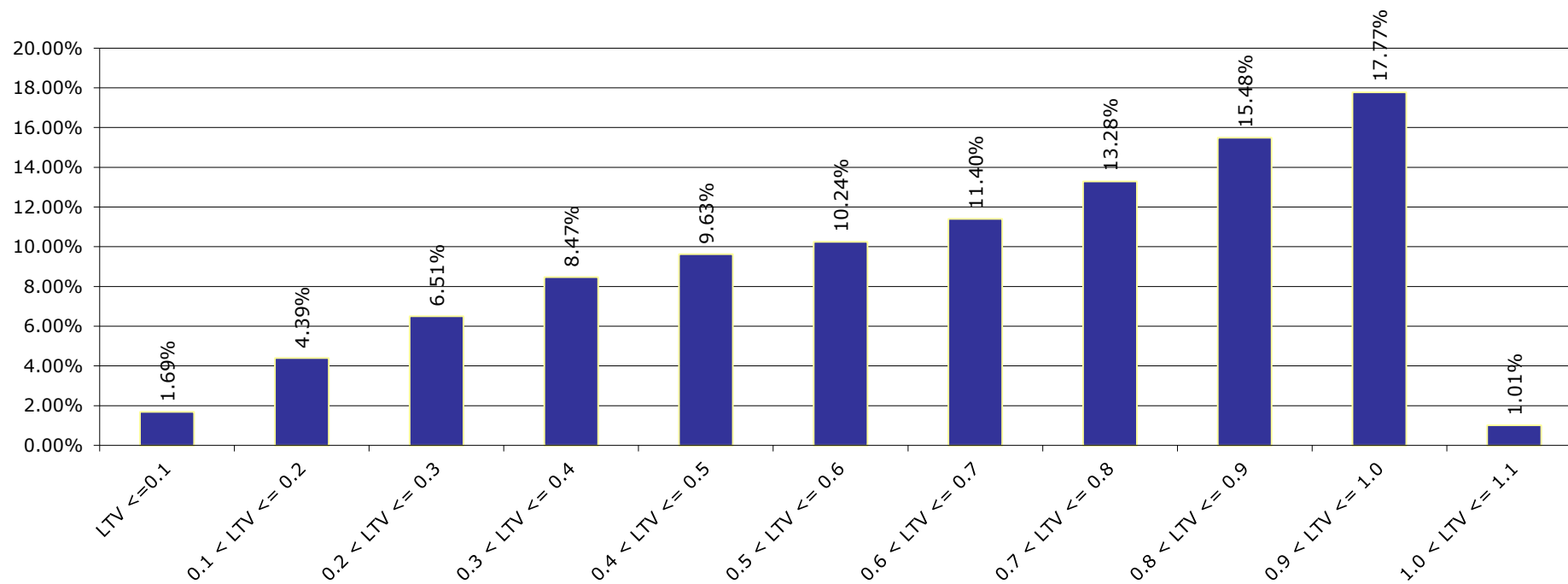
Key Characteristics

Oustanding Principal Balance (EUR)	27,549,170,148
Average Borrower Balance (EUR)	92,741
Maximum Borrower Balance (EUR)	1,893,547
Number of Borrowers	297,054
Number of Advances	469,306
Weighted Average Seasoning (years)	3.8
Weighted Average Remaining Maturity (years)	15.8
Weighted Average Coupon (%)	2.6
Weighted Average DTI	37.9%
Weighted Average LTV	64.0%
Weighted Mortgage Coverage Ratio	122.9%

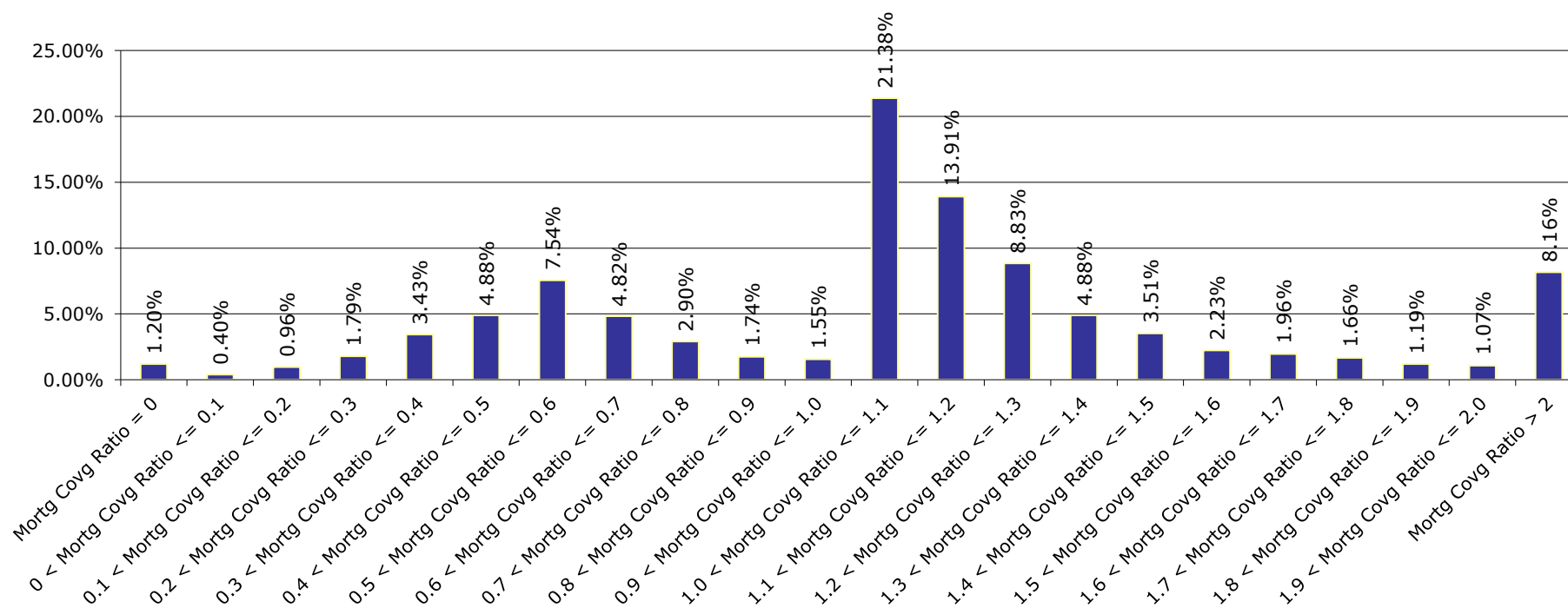
Loan Size per Borrower (in 1000€)



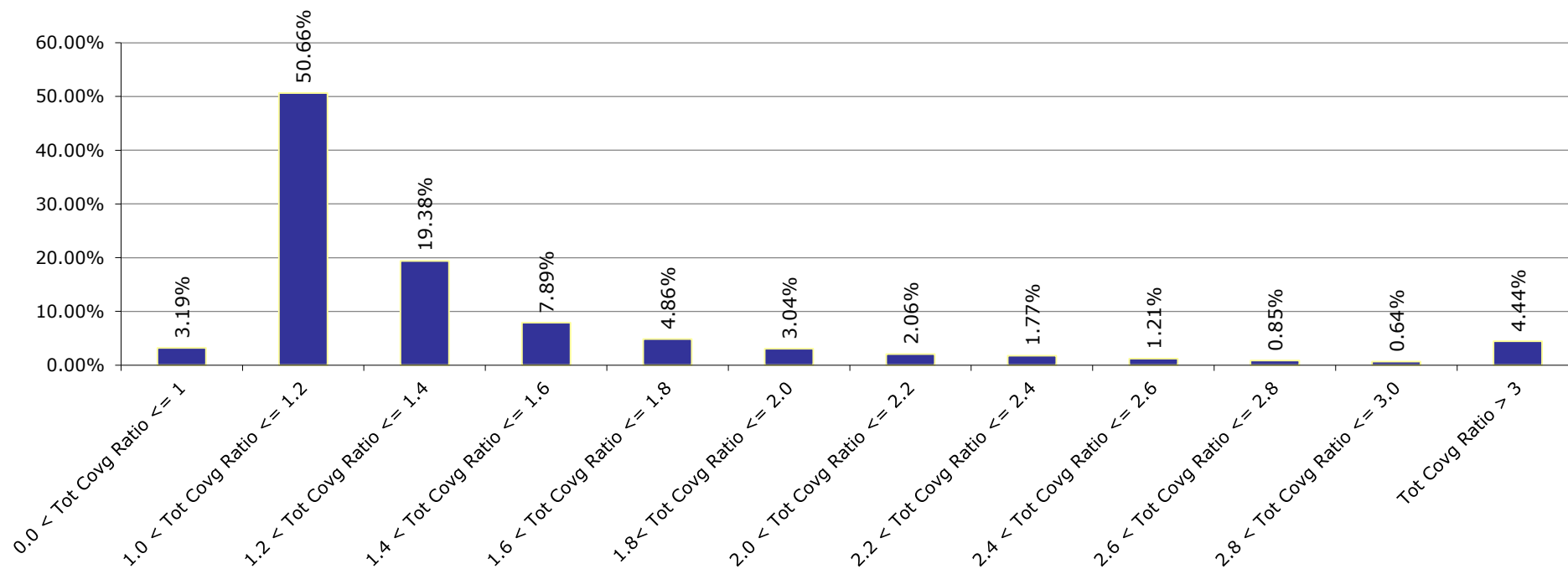
Loan to Value



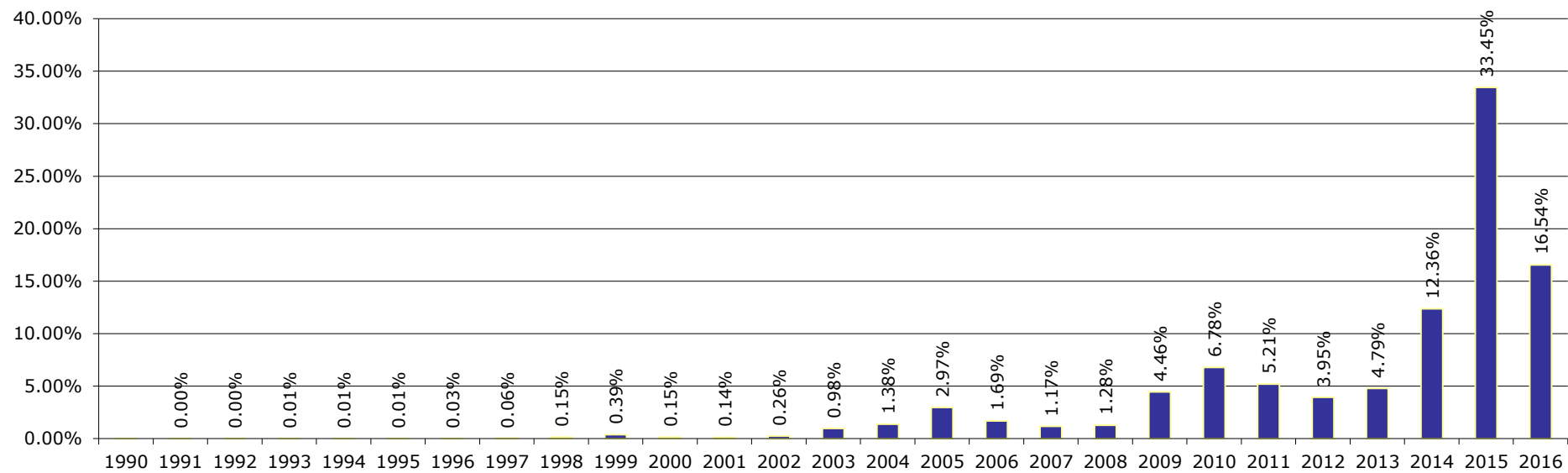
Mortgage Coverage Ratio



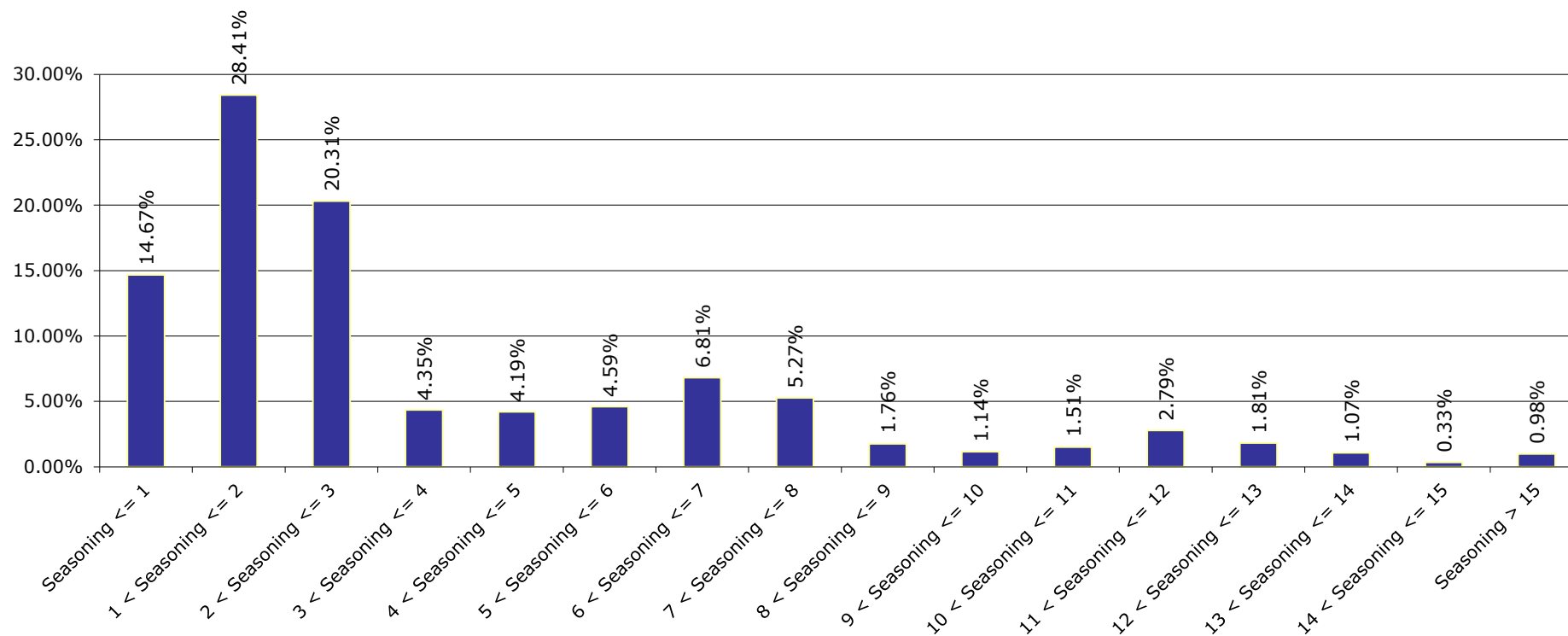
Total Coverage Ratio



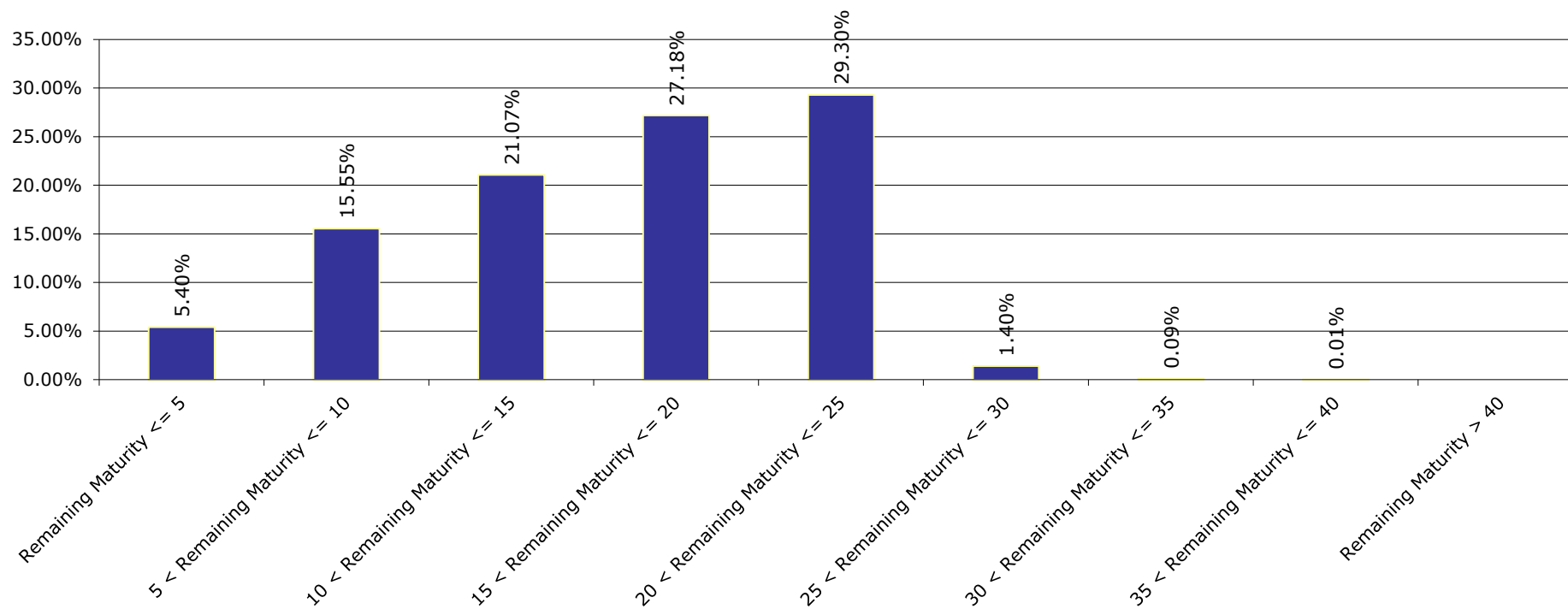
Origination Year



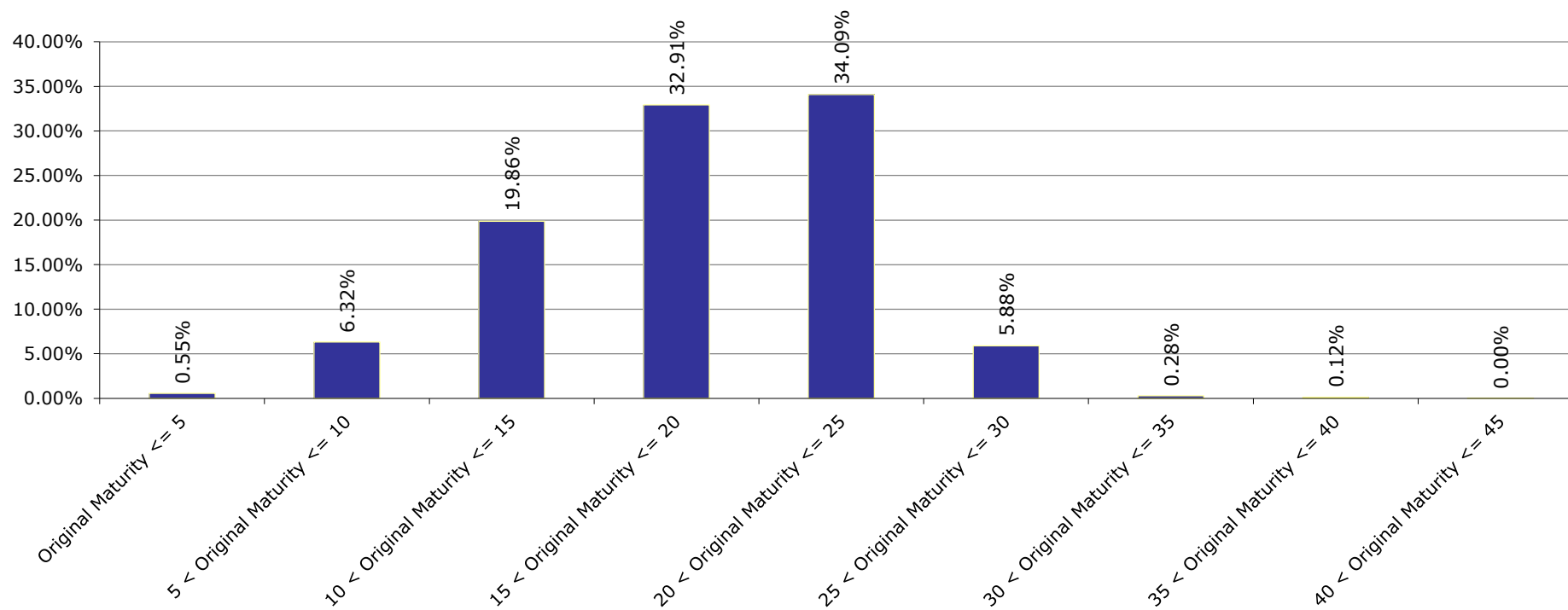
Seasoning



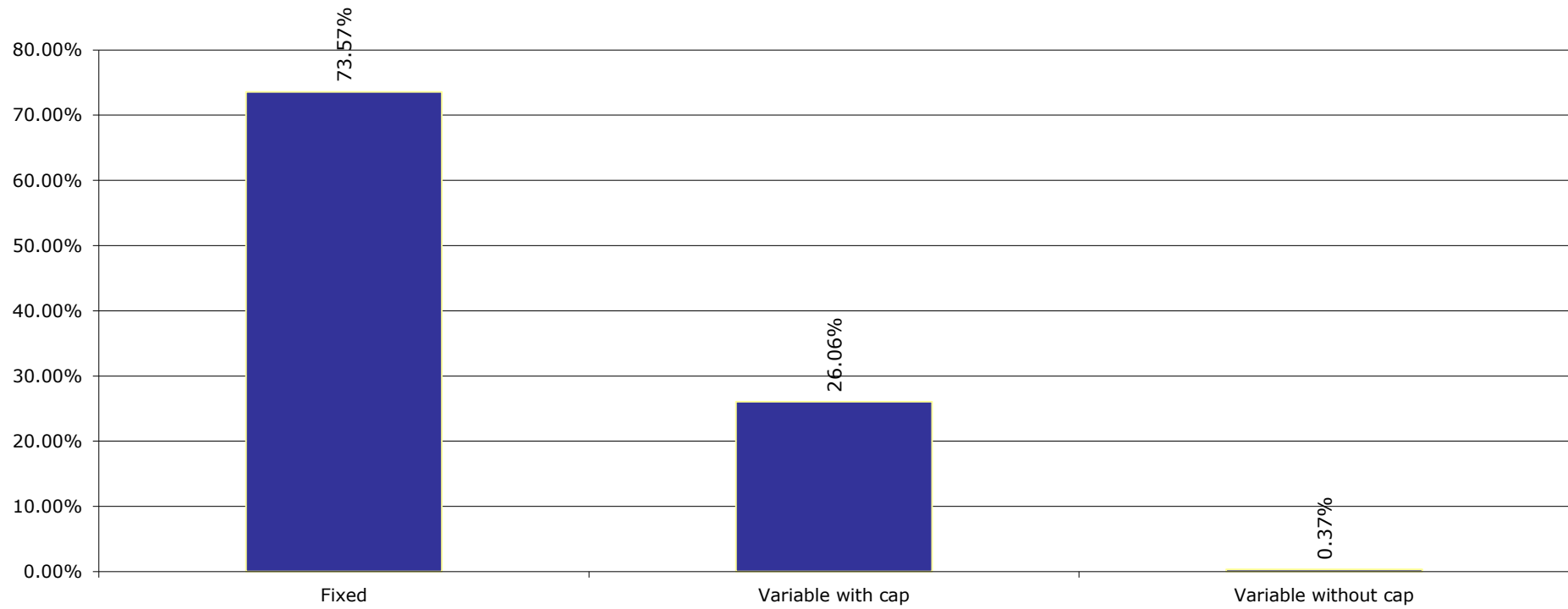
Remaining Maturity



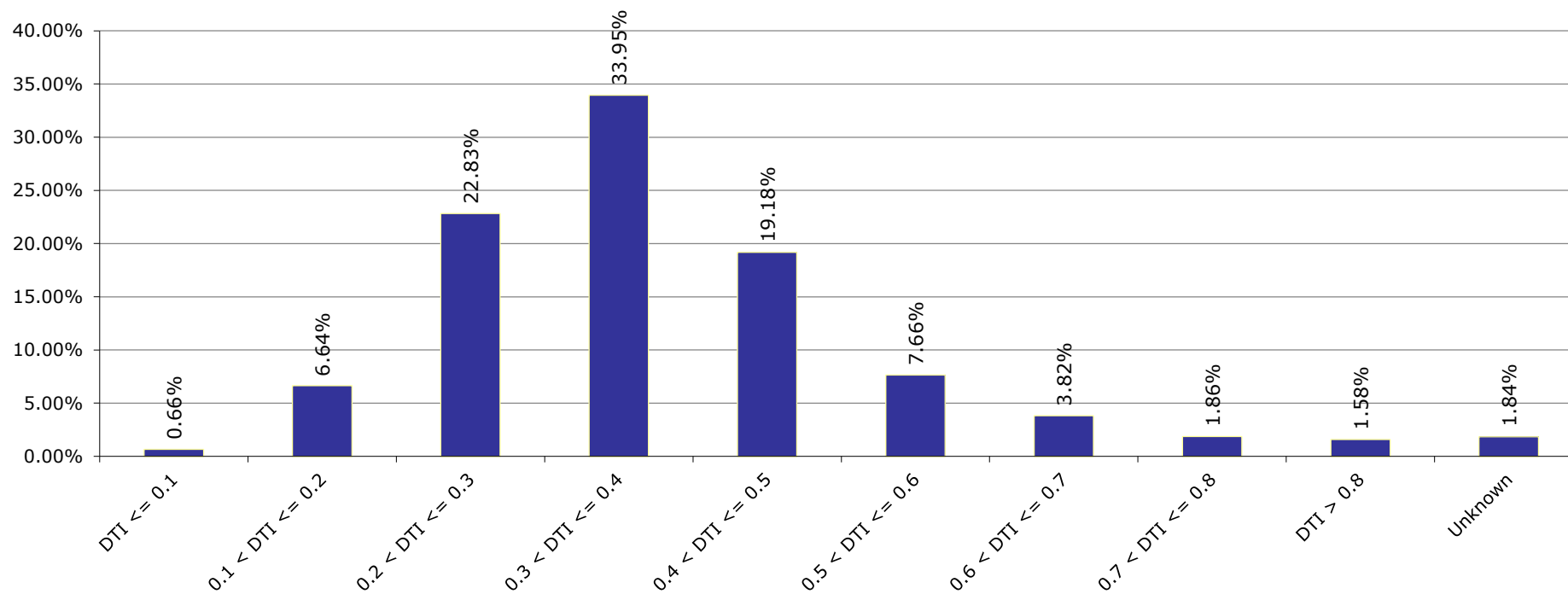
Original Maturity



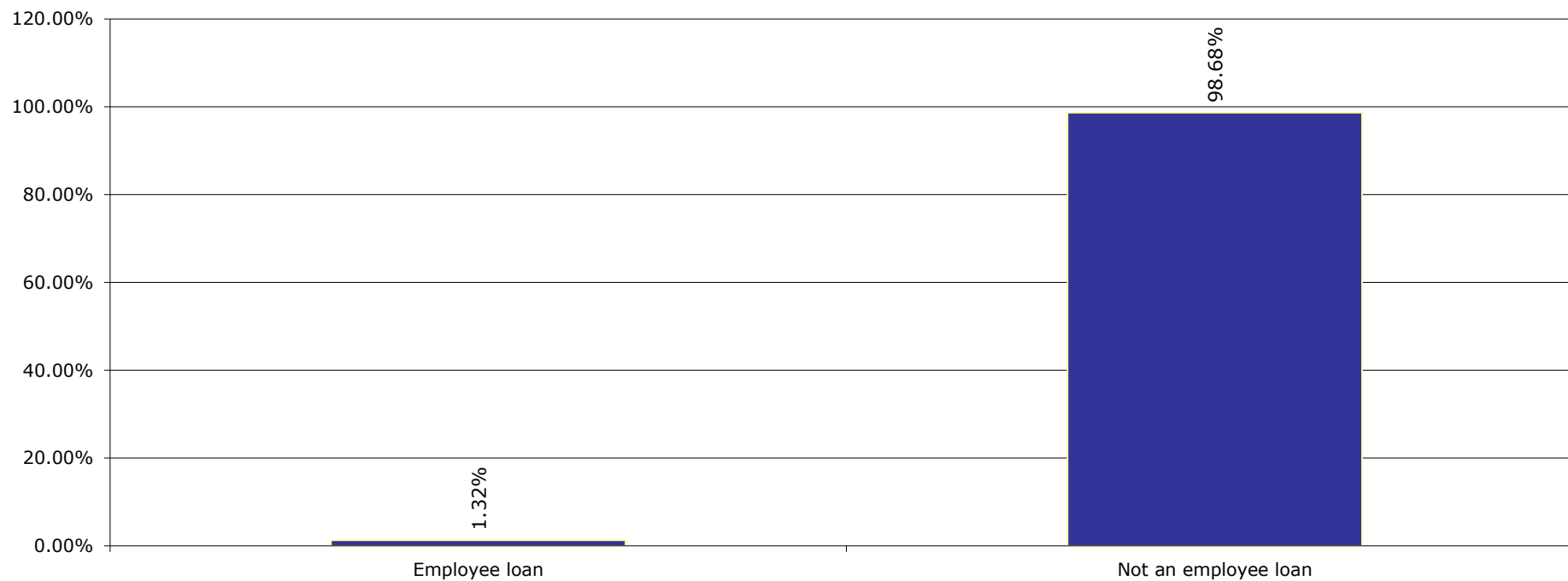
Interest Type



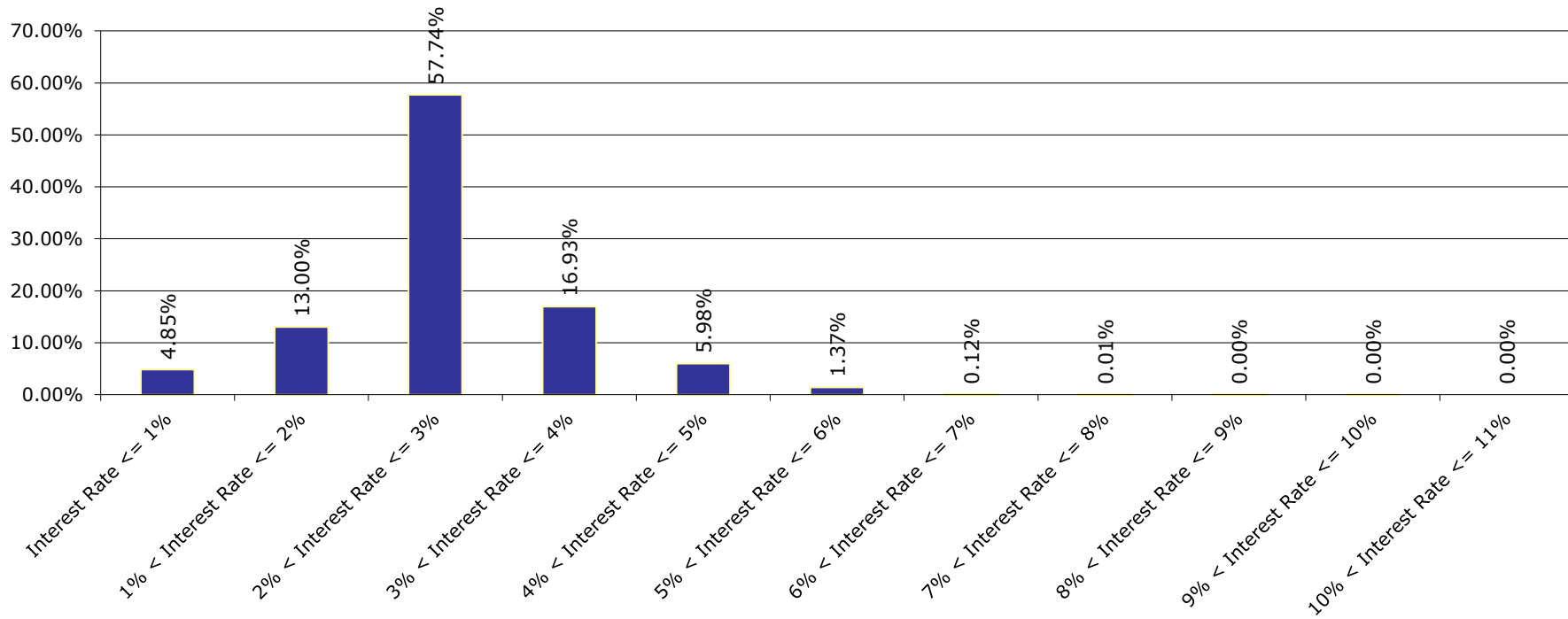
Debt to Income



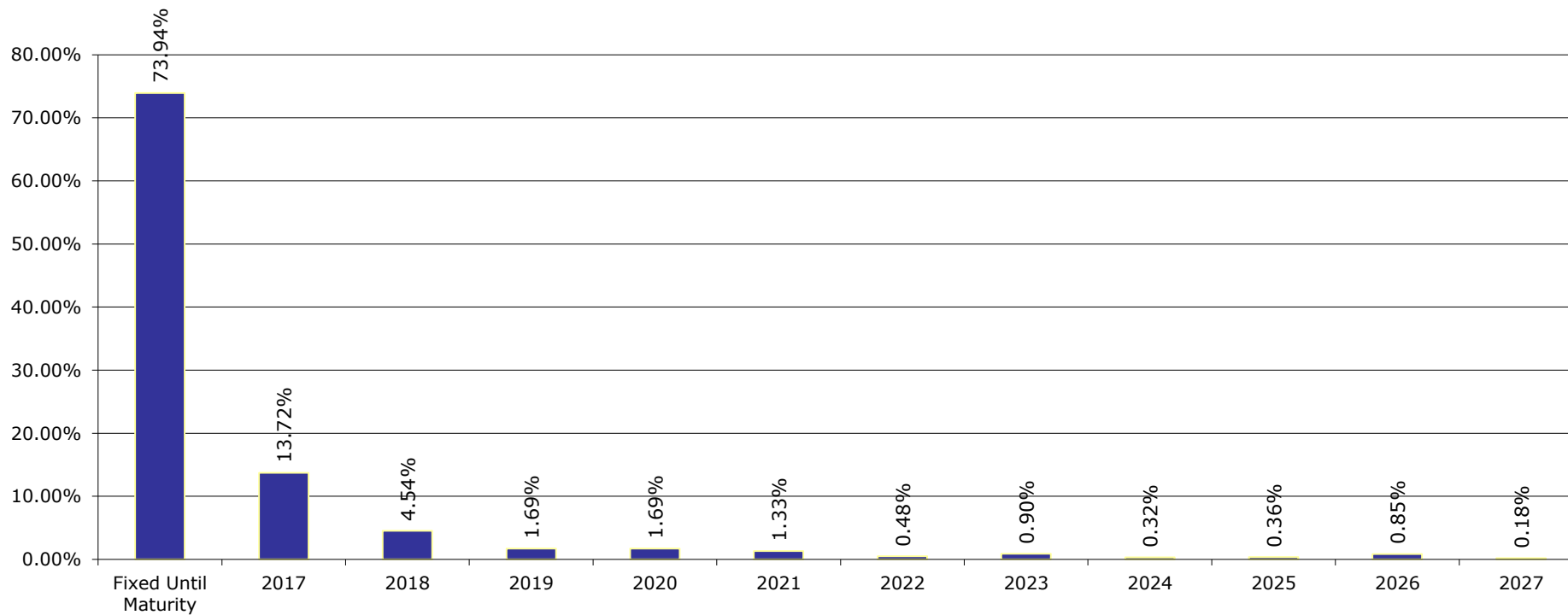
Employee Loans



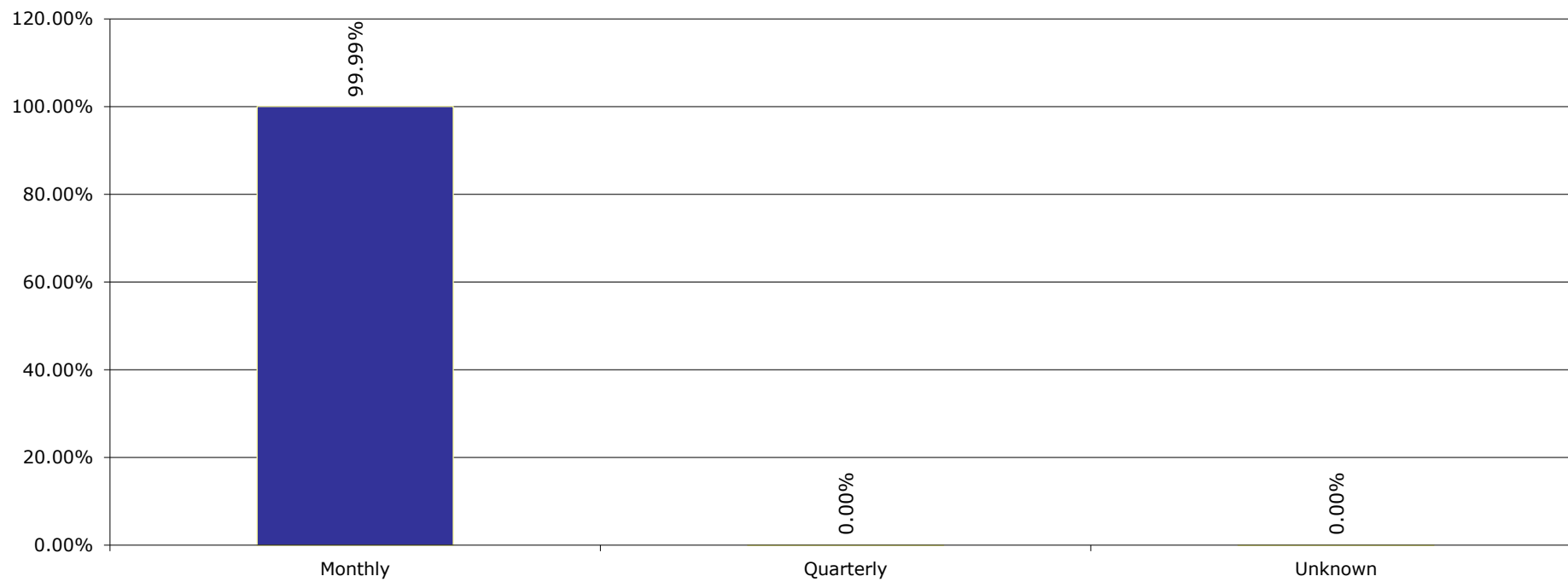
Interest Rate



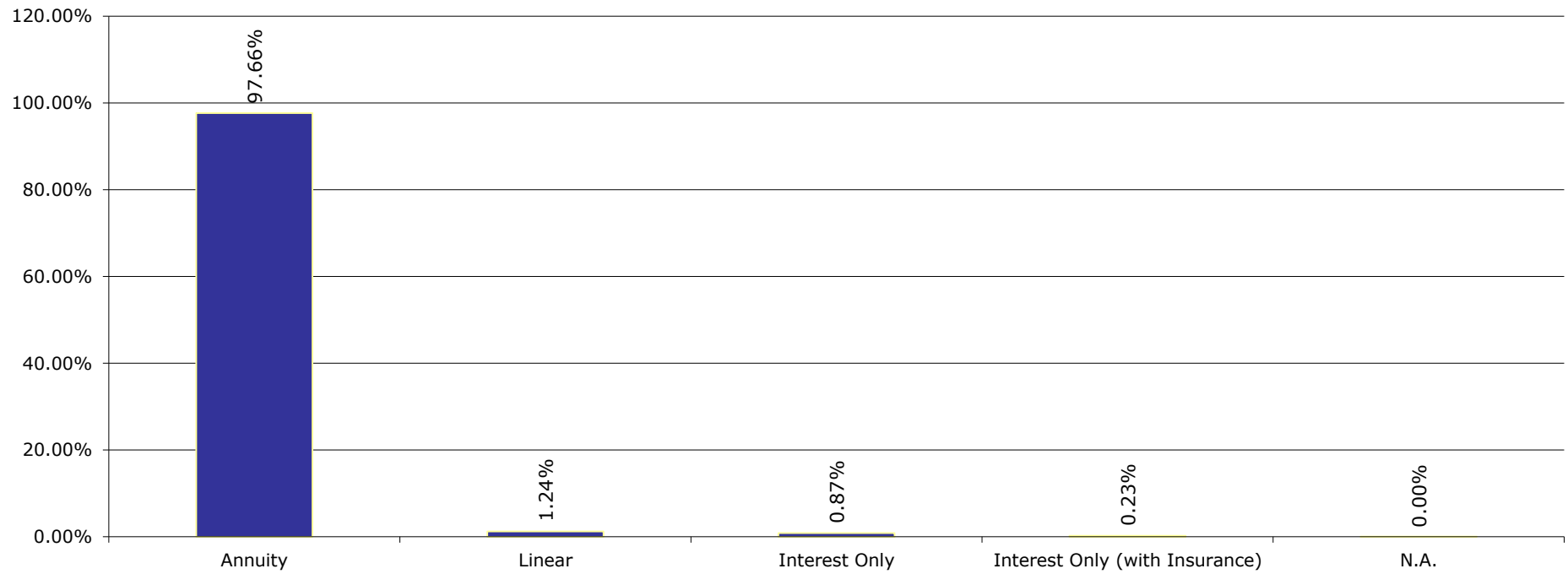
Next Reset Year



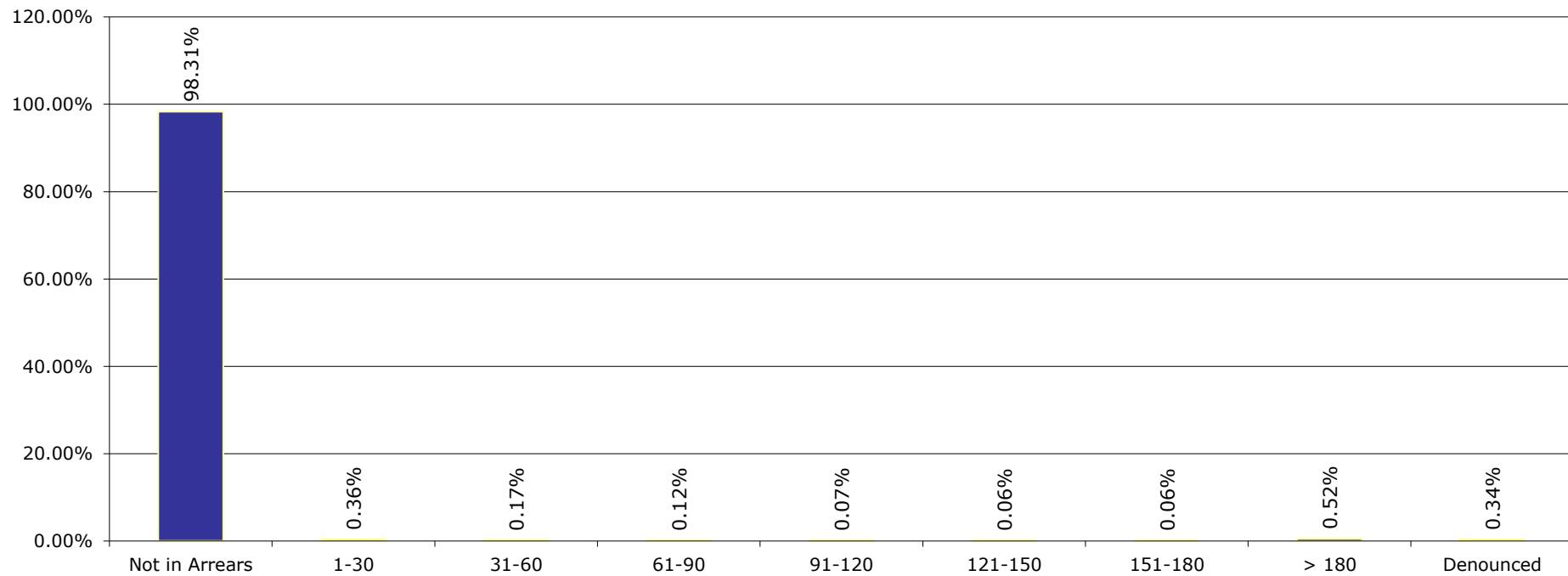
Interest Payment Frequency



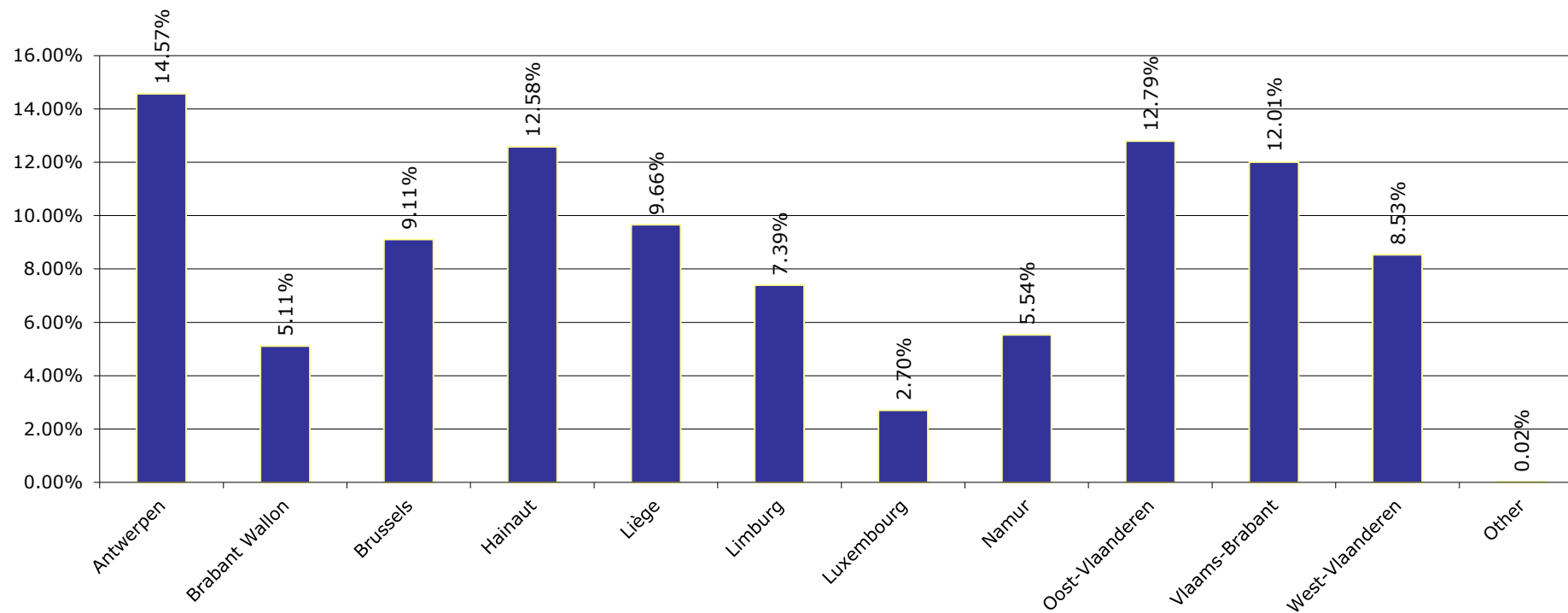
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

1. Key characteristics

Outstanding Principal Balance (EUR)	27,549,170,148
Average Borrower Balance (EUR)	92,741
Maximum Borrower Balance (EUR)	1,893,547
Number of Borrowers	297,054
Number of Advances	469,306
Weighted Average Seasoning (years)	3.8
Weighted Average Remaining Maturity (years)	15.8
Weighted Average Coupon (%)	2.6
Weighted Average DTI	37.9%
Weighted Average LTV	64.0%
MORTGAGE PORTFOLIO REPORT	Under review
Weighted Mortg Covg Ratio	122.9%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

2. Loan Size

Loan Size per Borrower (in 1000)	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50	2,552,357,567	9.26 %	115,868	39.01 %
50 < Loan Size <= 100	4,998,716,237	18.14 %	67,458	22.71 %
100 < Loan Size <= 150	6,454,403,545	23.43 %	52,137	17.55 %
150 < Loan Size <= 200	5,544,303,014	20.13 %	32,113	10.81 %
200 < Loan Size <= 250	3,713,518,706	13.48 %	16,720	5.63 %
250 < Loan Size <= 300	1,858,195,813	6.75 %	6,849	2.31 %
300 < Loan Size <= 350	860,292,498	3.12 %	2,672	0.90 %
350 < Loan Size <= 400	465,777,505	1.69 %	1,251	0.42 %
400 < Loan Size <= 450	284,056,683	1.03 %	672	0.23 %
450 < Loan Size <= 500	193,333,536	0.70 %	409	0.14 %
500 < Loan Size <= 550	126,232,718	0.46 %	241	0.08 %
550 < Loan Size <= 600	106,415,453	0.39 %	186	0.06 %
600 < Loan Size <= 650	73,042,036	0.27 %	117	0.04 %
650 < Loan Size <= 700	53,936,417	0.20 %	80	0.03 %
700 < Loan Size <= 750	44,173,954	0.16 %	61	0.02 %
750 < Loan Size <= 800	31,716,480	0.12 %	41	0.01 %
800 < Loan Size <= 850	30,660,659	0.11 %	37	0.01 %
850 < Loan Size <= 900	29,665,201	0.11 %	34	0.01 %
900 < Loan Size <= 950	21,211,467	0.08 %	23	0.01 %
950 < Loan Size <= 1000	20,551,338	0.07 %	21	0.01 %
Loan Size > 1000	86,609,321	0.31 %	64	0.02 %
Total	27,549,170,148	100.00 %	297,054	100.00 %

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
LTV <=0.1	466,693,904	1.69 %	37,552	12.64 %
0.1 < LTV <= 0.2	1,210,055,934	4.39 %	39,365	13.25 %
0.2 < LTV <= 0.3	1,792,162,087	6.51 %	32,969	11.10 %
0.3 < LTV <= 0.4	2,334,481,287	8.47 %	30,524	10.28 %
0.4 < LTV <= 0.5	2,652,051,761	9.63 %	27,411	9.23 %
0.5 < LTV <= 0.6	2,820,912,674	10.24 %	24,597	8.28 %
0.6 < LTV <= 0.7	3,141,644,991	11.40 %	23,451	7.89 %
0.7 < LTV <= 0.8	3,658,829,079	13.28 %	25,135	8.46 %
0.8 < LTV <= 0.9	4,265,868,164	15.48 %	26,680	8.98 %
0.9 < LTV <= 1.0	4,896,531,703	17.77 %	27,710	9.33 %
1.0 < LTV <= 1.1	277,676,976	1.01 %	1,492	0.50 %
1.1 < LTV <= 1.2	10,916,468	0.04 %	47	0.02 %
LTV > 1.2	21,345,121	0.08 %	121	0.04 %
Total	27,549,170,149	100.00%	297,054	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

4. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Mortg Covg Ratio = 0	330,605,381	1.20 %	2,739	0.92 %
0 < Mortg Covg Ratio <= 0.1	108,852,207	0.40 %	244	0.08 %
0.1 < Mortg Covg Ratio <= 0.2	263,254,132	0.96 %	853	0.29 %
0.2 < Mortg Covg Ratio <= 0.3	493,300,225	1.79 %	1,878	0.63 %
0.3 < Mortg Covg Ratio <= 0.4	944,135,555	3.43 %	4,121	1.39 %
0.4 < Mortg Covg Ratio <= 0.5	1,344,114,995	4.88 %	6,506	2.19 %
0.5 < Mortg Covg Ratio <= 0.6	2,077,522,393	7.54 %	10,760	3.62 %
0.6 < Mortg Covg Ratio <= 0.7	1,328,730,989	4.82 %	7,946	2.67 %
0.7 < Mortg Covg Ratio <= 0.8	798,206,197	2.90 %	5,312	1.79 %
0.8 < Mortg Covg Ratio <= 0.9	480,586,204	1.74 %	3,506	1.18 %
0.9 < Mortg Covg Ratio <= 1.0	427,116,813	1.55 %	3,125	1.05 %
1.0 < Mortg Covg Ratio <= 1.1	5,891,379,248	21.38 %	39,717	13.37 %
1.1 < Mortg Covg Ratio <= 1.2	3,832,565,101	13.91 %	31,452	10.59 %
1.2 < Mortg Covg Ratio <= 1.3	2,433,217,625	8.83 %	23,060	7.76 %
1.3 < Mortg Covg Ratio <= 1.4	1,344,754,798	4.88 %	15,229	5.13 %
1.4 < Mortg Covg Ratio <= 1.5	967,838,262	3.51 %	12,127	4.08 %
1.5 < Mortg Covg Ratio <= 1.6	613,694,297	2.23 %	8,606	2.90 %
1.6 < Mortg Covg Ratio <= 1.7	539,192,966	1.96 %	8,211	2.76 %
1.7 < Mortg Covg Ratio <= 1.8	458,237,694	1.66 %	7,595	2.56 %
1.8 < Mortg Covg Ratio <= 1.9	327,014,390	1.19 %	5,972	2.01 %
1.9 < Mortg Covg Ratio <= 2.0	296,136,175	1.07 %	5,828	1.96 %
Mortg Covg Ratio > 2	2,248,714,503	8.16 %	92,267	31.06 %
Total	27,549,170,149	100.00%	297,054	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

5. Total Coverage Ratio - moet nog

Ranges	Outstanding Principal	%	No. of Borrowers	%
0.0 < Tot Covg Ratio <= 1	880,154,476	3.19 %	5,654	1.90 %
1.0 < Tot Covg Ratio <= 1.2	13,957,579,943	50.66 %	89,374	30.09 %
1.2 < Tot Covg Ratio <= 1.4	5,339,404,860	19.38 %	46,214	15.56 %
1.4 < Tot Covg Ratio <= 1.6	2,174,300,305	7.89 %	23,974	8.07 %
1.6 < Tot Covg Ratio <= 1.8	1,338,948,178	4.86 %	17,805	5.99 %
1.8 < Tot Covg Ratio <= 2.0	837,427,351	3.04 %	13,111	4.41 %
2.0 < Tot Covg Ratio <= 2.2	567,605,968	2.06 %	9,751	3.28 %
2.2 < Tot Covg Ratio <= 2.4	487,074,959	1.77 %	9,676	3.26 %
2.4 < Tot Covg Ratio <= 2.6	334,114,378	1.21 %	7,496	2.52 %
2.6 < Tot Covg Ratio <= 2.8	232,942,657	0.85 %	5,505	1.85 %
2.8 < Tot Covg Ratio <= 3.0	177,111,887	0.64 %	4,566	1.54 %
Tot Covg Ratio > 3	1,222,505,185	4.44 %	63,928	21.52 %
Total	27,549,170,149	100.00%	297,054	100.00%

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Pool Characteristics

Mortgage pool as of: 31-03-2017

6. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	113,590	0.00 %	22	0.00 %
1991	165,167	0.00 %	28	0.01 %
1992	571,294	0.00 %	252	0.05 %
1993	1,944,958	0.01 %	292	0.06 %
1994	2,732,974	0.01 %	246	0.05 %
1995	3,089,532	0.01 %	210	0.04 %
1996	8,085,205	0.03 %	552	0.12 %
1997	15,258,772	0.06 %	2,834	0.60 %
1998	39,975,369	0.15 %	4,439	0.95 %
1999	108,338,669	0.39 %	9,267	1.97 %
2000	40,464,386	0.15 %	3,491	0.74 %
2001	37,475,760	0.14 %	2,238	0.48 %
2002	71,495,242	0.26 %	4,470	0.95 %
2003	269,786,072	0.98 %	13,835	2.95 %
2004	378,810,218	1.38 %	13,828	2.95 %
2005	816,917,382	2.97 %	27,315	5.82 %
2006	465,524,118	1.69 %	13,354	2.85 %
2007	321,686,690	1.17 %	11,338	2.42 %
2008	353,276,927	1.28 %	12,408	2.64 %
2009	1,228,848,142	4.46 %	26,969	5.75 %
2010	1,866,696,395	6.78 %	35,012	7.46 %
2011	1,435,625,505	5.21 %	28,481	6.07 %
2012	1,088,314,820	3.95 %	22,771	4.85 %
2013	1,318,970,086	4.79 %	23,114	4.93 %
2014	3,406,158,275	12.36 %	47,943	10.22 %
2015	9,215,987,584	33.45 %	111,758	23.81 %
2016	4,557,463,970	16.54 %	48,054	10.24 %
2017	495,393,045	1.80 %	4,785	1.02 %
Total	27,549,170,149	100.00%	469,306	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

7. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Seasoning <= 1	4,041,965,017	14.67 %	41,915	8.93 %
1 < Seasoning <= 2	7,827,470,828	28.41 %	90,518	19.29 %
2 < Seasoning <= 3	5,596,588,805	20.31 %	76,339	16.27 %
3 < Seasoning <= 4	1,197,101,508	4.35 %	21,076	4.49 %
4 < Seasoning <= 5	1,154,934,174	4.19 %	23,168	4.94 %
5 < Seasoning <= 6	1,265,788,579	4.59 %	25,653	5.47 %
6 < Seasoning <= 7	1,874,765,723	6.81 %	35,655	7.60 %
7 < Seasoning <= 8	1,451,619,842	5.27 %	29,575	6.30 %
8 < Seasoning <= 9	484,454,497	1.76 %	14,823	3.16 %
9 < Seasoning <= 10	314,083,706	1.14 %	11,752	2.50 %
10 < Seasoning <= 11	416,790,351	1.51 %	11,432	2.44 %
11 < Seasoning <= 12	767,745,564	2.79 %	25,392	5.41 %
12 < Seasoning <= 13	498,390,978	1.81 %	17,415	3.71 %
13 < Seasoning <= 14	294,699,844	1.07 %	14,257	3.04 %
14 < Seasoning <= 15	92,160,084	0.33 %	5,788	1.23 %
Seasoning > 15	270,610,647	0.98 %	24,548	5.23 %
Total	27,549,170,149	100.00%	469,306	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

8. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Remaining Maturity <= 5	1,486,457,669	5.40 %	108,946	23.21 %
5 < Remaining Maturity <= 10	4,283,723,912	15.55 %	117,074	24.95 %
10 < Remaining Maturity <= 15	5,804,752,373	21.07 %	87,698	18.69 %
15 < Remaining Maturity <= 20	7,488,664,622	27.18 %	81,418	17.35 %
20 < Remaining Maturity <= 25	8,072,399,075	29.30 %	70,641	15.05 %
25 < Remaining Maturity <= 30	384,804,209	1.40 %	3,236	0.69 %
30 < Remaining Maturity <= 35	26,081,541	0.09 %	274	0.06 %
35 < Remaining Maturity <= 40	2,286,747	0.01 %	19	0.00 %
Remaining Maturity > 40	0	0.00%	0	0.00%
Total	27,549,170,149	100.00%	469,306	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

9. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Original Maturity <= 5	151,062,906	0.55 %	4,270	0.91 %
5 < Original Maturity <= 10	1,740,501,922	6.32 %	50,752	10.81 %
10 < Original Maturity <= 15	5,469,947,508	19.86 %	157,368	33.53 %
15 < Original Maturity <= 20	9,065,269,659	32.91 %	146,635	31.25 %
20 < Original Maturity <= 25	9,390,372,675	34.09 %	92,453	19.70 %
25 < Original Maturity <= 30	1,619,570,812	5.88 %	16,724	3.56 %
30 < Original Maturity <= 35	77,162,577	0.28 %	741	0.16 %
35 < Original Maturity <= 40	34,073,677	0.12 %	354	0.08 %
40 < Original Maturity <= 45	1,208,411	0.00 %	9	0.00 %
Total	27,549,170,149	100.00%	469,306	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

10. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	20,267,659,297	73.57 %	338,531	72.13 %
Variable with cap	7,180,166,471	26.06 %	121,714	25.93 %
Variable without cap	101,344,381	0.37 %	9,061	1.93 %
Total	27,549,170,148	100.00%	469,306	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

11. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
DTI <= 0.1	182,095,424	0.66 %	8,128	1.73 %
0.1 < DTI <= 0.2	1,828,784,255	6.64 %	49,936	10.64 %
0.2 < DTI <= 0.3	6,288,178,866	22.83 %	113,476	24.18 %
0.3 < DTI <= 0.4	9,353,672,284	33.95 %	132,113	28.15 %
0.4 < DTI <= 0.5	5,283,356,871	19.18 %	72,186	15.38 %
0.5 < DTI <= 0.6	2,108,965,265	7.66 %	28,741	6.12 %
0.6 < DTI <= 0.7	1,051,029,670	3.82 %	13,837	2.95 %
0.7 < DTI <= 0.8	512,023,598	1.86 %	6,818	1.45 %
DTI > 0.8	435,245,628	1.58 %	6,194	1.32 %
Unknown	505,818,288	1.84 %	37,877	8.07 %
Total	27,549,170,149	100.00%	469,306	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

12. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
Employee loan	363,301,773	1.32 %	9,277	1.98 %
Not an employee loan	27,185,868,375	98.68 %	460,029	98.02 %
Total	27,549,170,148	100.00%	469,306	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

13. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
Interest Rate <= 1%	1,336,715,321	4.85 %	33,759	7.19 %
1% < Interest Rate <= 2%	3,582,442,951	13.00 %	60,312	12.85 %
2% < Interest Rate <= 3%	15,907,496,239	57.74 %	203,632	43.39 %
3% < Interest Rate <= 4%	4,662,745,875	16.93 %	91,593	19.52 %
4% < Interest Rate <= 5%	1,646,366,677	5.98 %	59,555	12.69 %
5% < Interest Rate <= 6%	377,820,013	1.37 %	16,654	3.55 %
6% < Interest Rate <= 7%	32,427,651	0.12 %	3,222	0.69 %
7% < Interest Rate <= 8%	3,132,615	0.01 %	570	0.12 %
8% < Interest Rate <= 9%	10,727	0.00 %	5	0.00 %
9% < Interest Rate <= 10%	11,937	0.00 %	2	0.00 %
10% < Interest Rate <= 11%	142	0.00 %	2	0.00 %
Total	27,549,170,149	100.00%	469,306	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

14. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
Fixed Until Maturity	20,368,749,899	73.94 %	347,563	74.06 %
2017	3,778,380,868	13.72 %	74,166	15.80 %
2018	1,250,963,070	4.54 %	23,555	5.02 %
2019	464,543,565	1.69 %	5,847	1.25 %
2020	465,848,504	1.69 %	5,567	1.19 %
2021	366,761,793	1.33 %	3,885	0.83 %
2022	132,741,776	0.48 %	1,539	0.33 %
2023	249,097,370	0.90 %	2,841	0.61 %
2024	87,889,298	0.32 %	907	0.19 %
2025	99,091,692	0.36 %	1,051	0.22 %
2026	234,771,860	0.85 %	1,970	0.42 %
2027	50,330,452	0.18 %	415	0.09 %
Total	27,549,170,148	100.00%	469,306	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

15. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	27,546,901,782	99.99 %	469,062	99.95 %
Quarterly	1,317,352	0.00 %	81	0.02 %
Unknown	951,014	0.00 %	163	0.03 %
Total	27,549,170,148	100.00%	469,306	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

16. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	26,903,272,100	97.66 %	453,232	96.57 %
Linear	340,979,972	1.24 %	13,247	2.82 %
Interest Only	240,533,222	0.87 %	2,267	0.48 %
Interest Only (with Insurance)	63,763,018	0.23 %	554	0.12 %
N.A.	621,836	0.00 %	6	0.00 %
Total	27,549,170,148	100.00%	469,306	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

17. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	27,082,576,056	98.31 %	462,893	98.63 %
1-30	99,216,321	0.36 %	1,242	0.26 %
31-60	47,501,062	0.17 %	572	0.12 %
61-90	33,169,483	0.12 %	414	0.09 %
91-120	19,720,897	0.07 %	223	0.05 %
121-150	16,063,734	0.06 %	190	0.04 %
151-180	15,754,333	0.06 %	179	0.04 %
> 180	142,398,006	0.52 %	1,667	0.36 %
Denounced	92,770,257	0.34 %	1,926	0.41 %
Total	27,549,170,148	100.00%	469,306	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2017

18. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	4,012,707,828	14.57 %	67,327	14.35 %
Brabant Wallon	1,408,484,930	5.11 %	20,666	4.40 %
Brussels	2,509,784,525	9.11 %	30,065	6.41 %
Hainaut	3,465,479,000	12.58 %	63,509	13.53 %
Liège	2,659,960,250	9.66 %	46,116	9.83 %
Limburg	2,036,681,072	7.39 %	38,015	8.10 %
Luxembourg	745,079,396	2.70 %	12,289	2.62 %
Namur	1,524,975,496	5.54 %	25,804	5.50 %
Oost-Vlaanderen	3,523,479,332	12.79 %	64,331	13.71 %
Vlaams-Brabant	3,308,311,838	12.01 %	55,486	11.82 %
West-Vlaanderen	2,349,918,155	8.53 %	45,645	9.73 %
Other	4,308,328	0.02 %	53	0.01 %
Total	27,549,170,149	100.00%	469,306	100.00%