

Bass Master Issuer

Report date: 31 March 2025

MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:

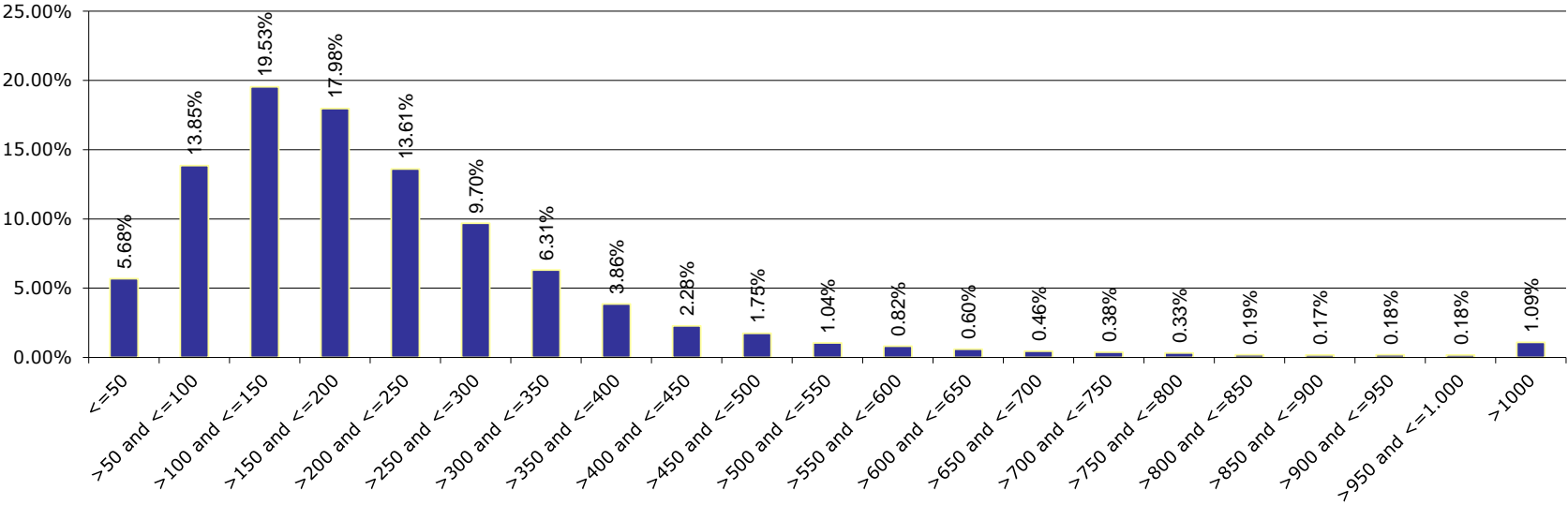
Reporting month as of ultimo:

Bass Master IssuerMarch 2025

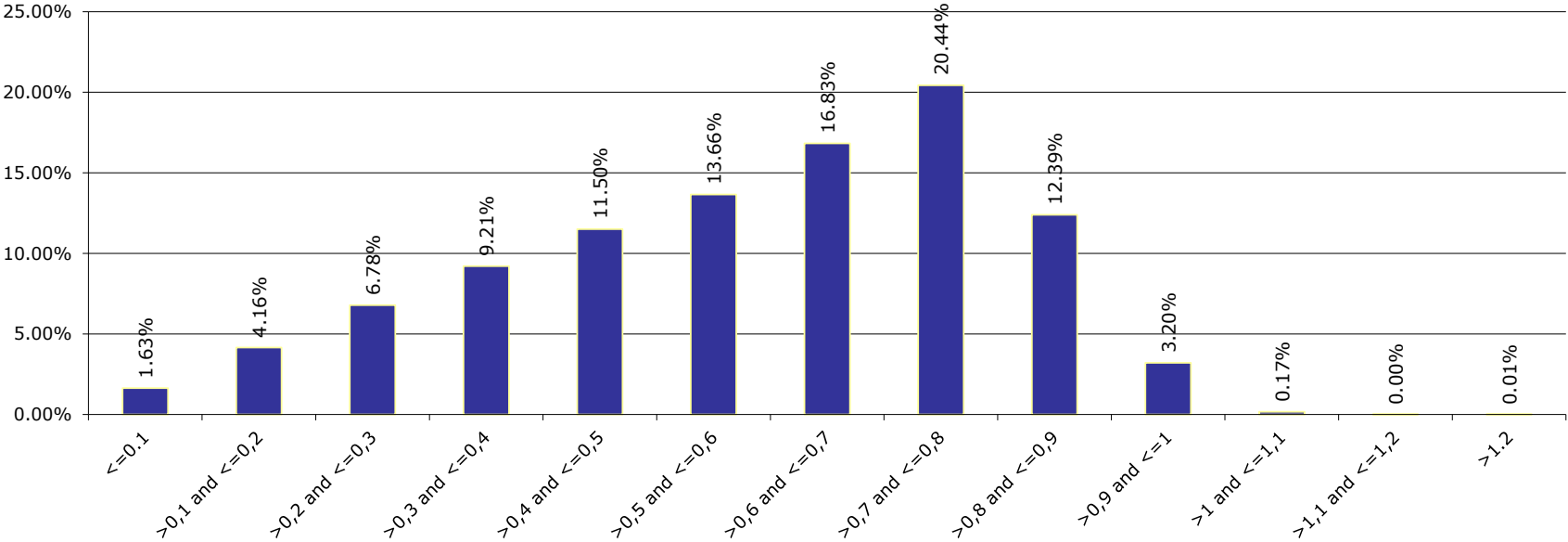
Key Characteristics

Oustanding Principal Balance (EUR)	21,948,289,480
Average Borrower Balance (EUR)	117,139
Maximum Borrower Balance (EUR)	1,978,804
Number of Borrowers	187,369
Number of Advances	327,734
Weighted Average Seasoning (years)	6.09
Weighted Average Remaining Maturity (years)	15.6
Weighted Average Coupon (%)	2.51
Weighted Average DTI	38.6%
Weighted Average LTV	58.4%
Weighted Mortgage Coverage Ratio	120.42

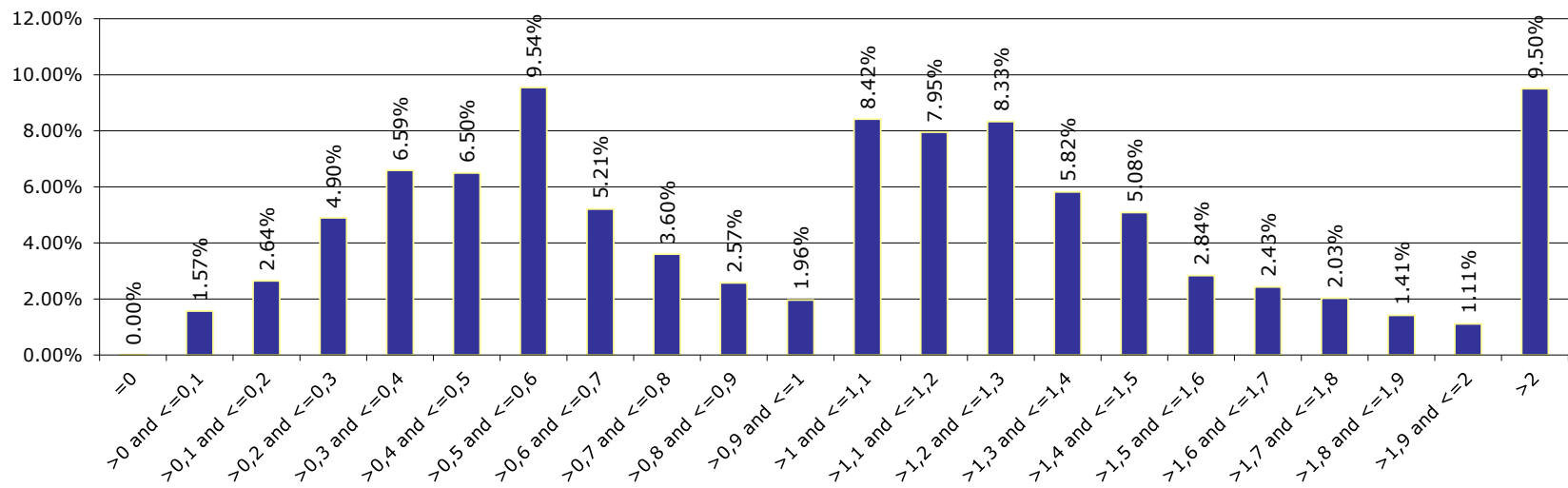
Loan Size per Borrower (in 1000€)



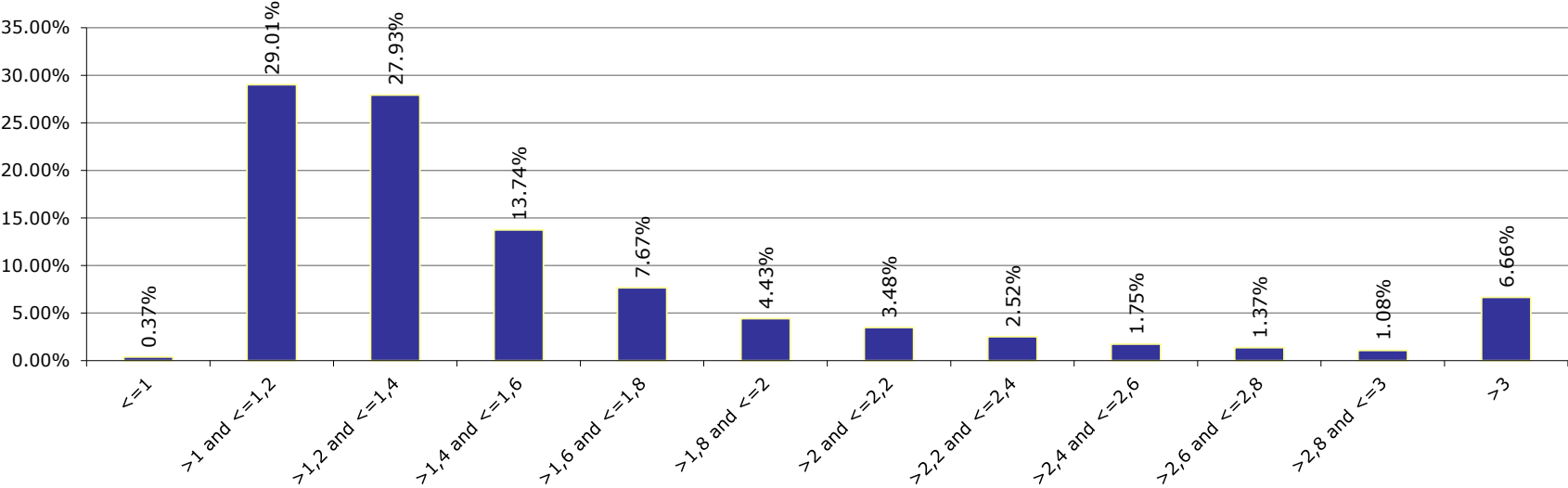
Loan to Value



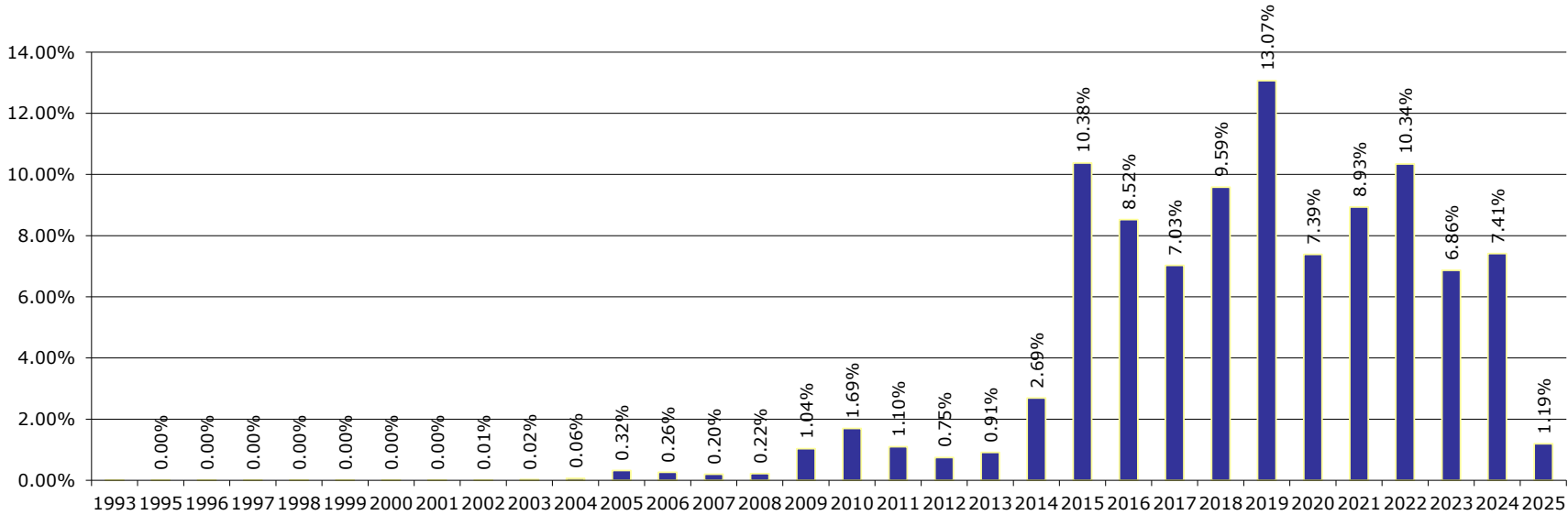
Mortgage Coverage Ratio



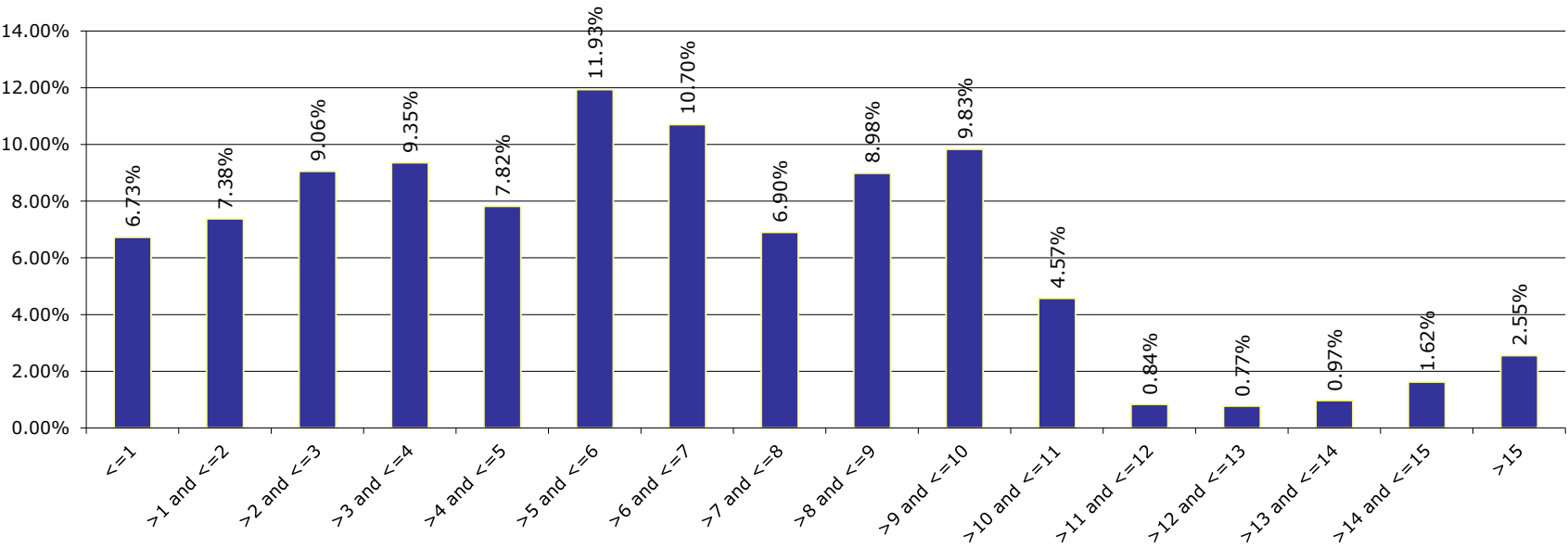
Total Coverage Ratio



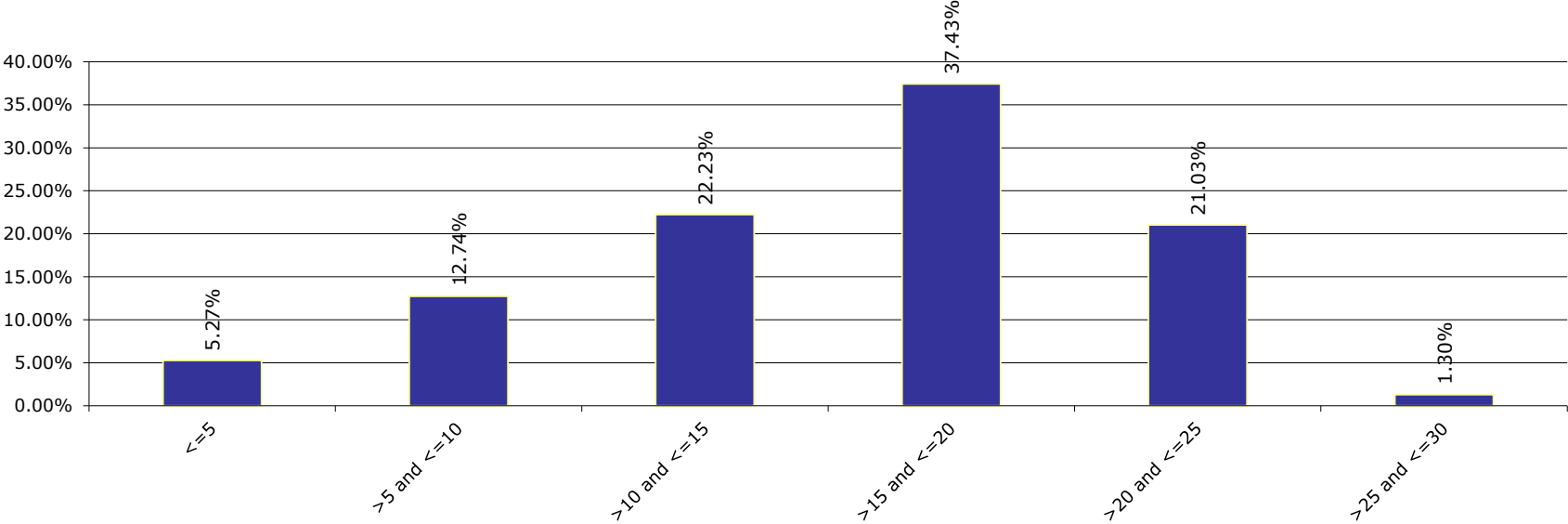
Origination Year



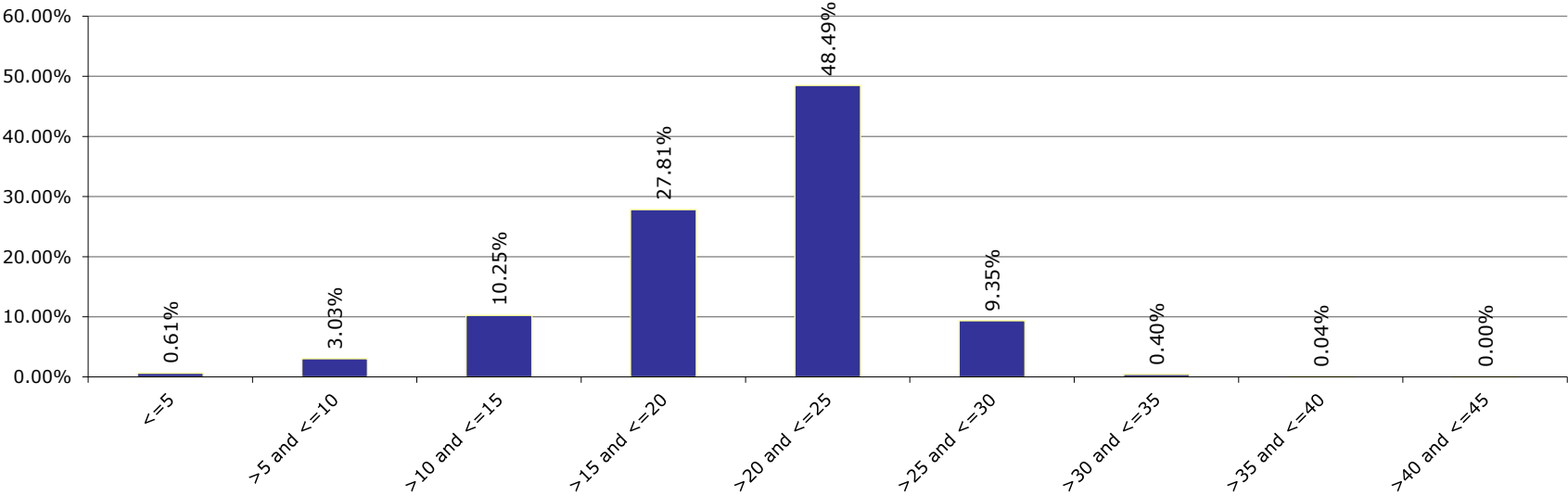
Seasoning



Remaing Maturity

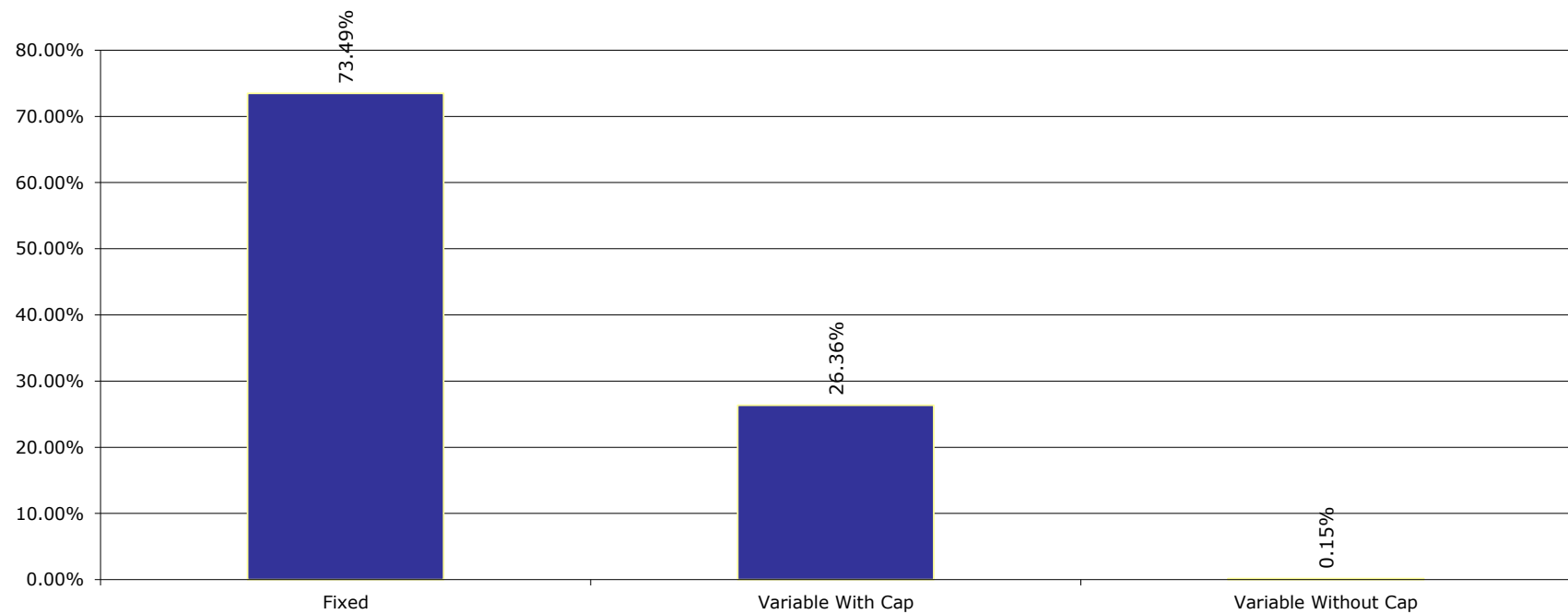


Original Maturity

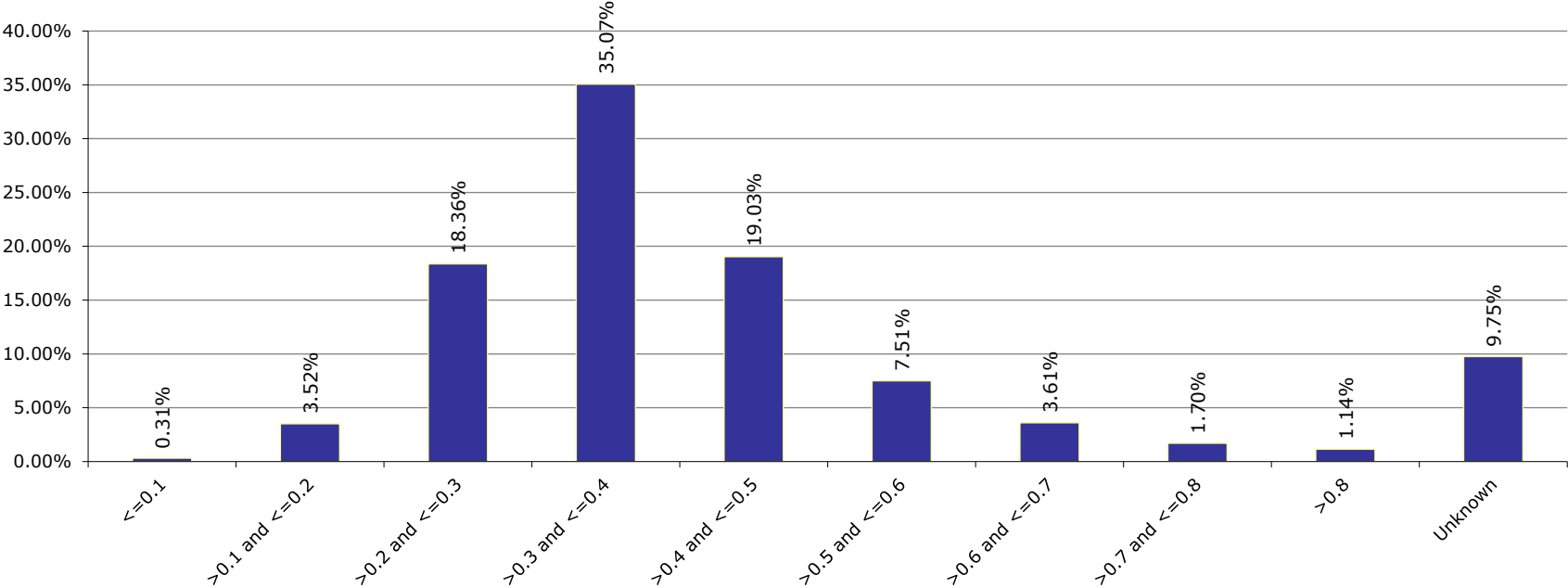


Reporting month as of ultimo:

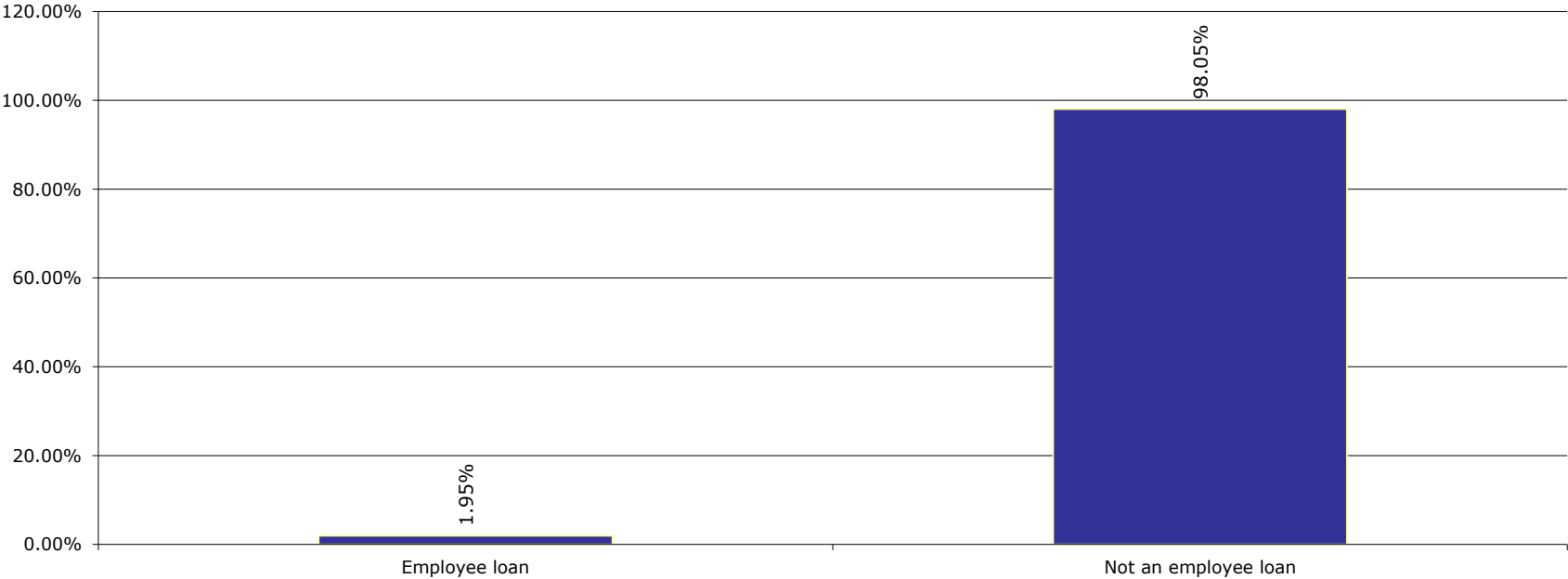
March 2025



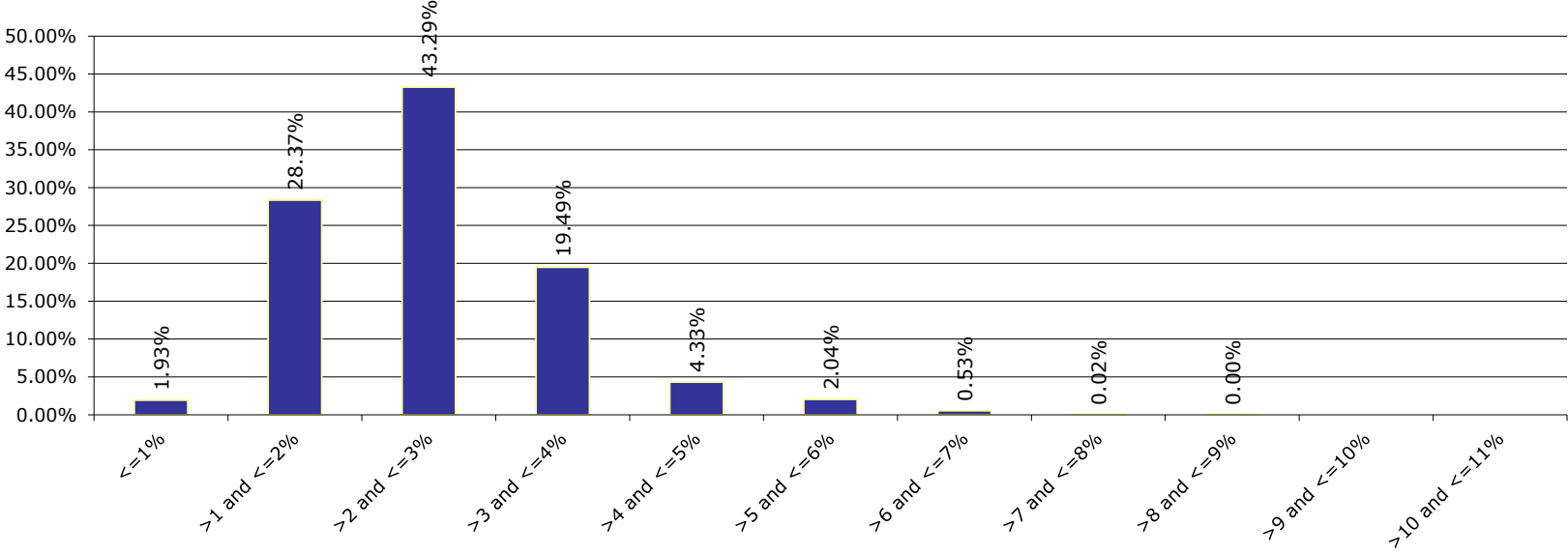
Debt to Income



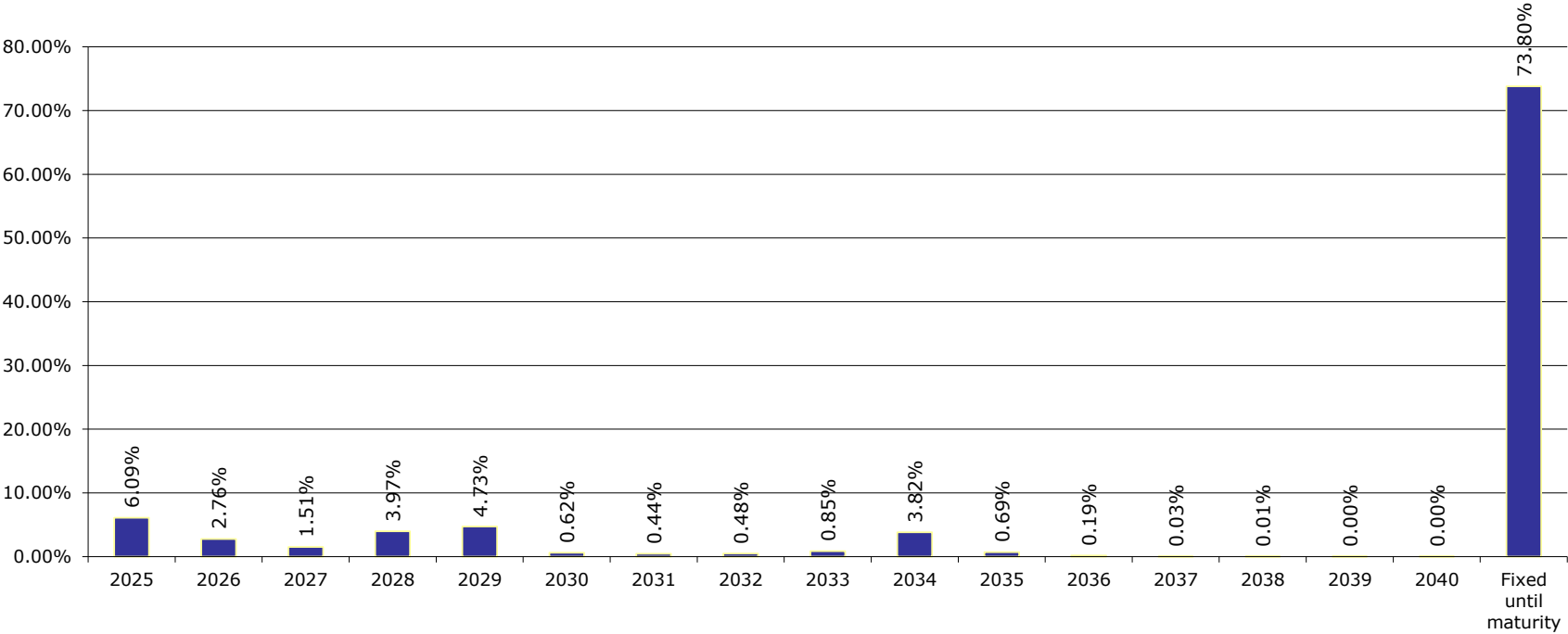
Employee Loans



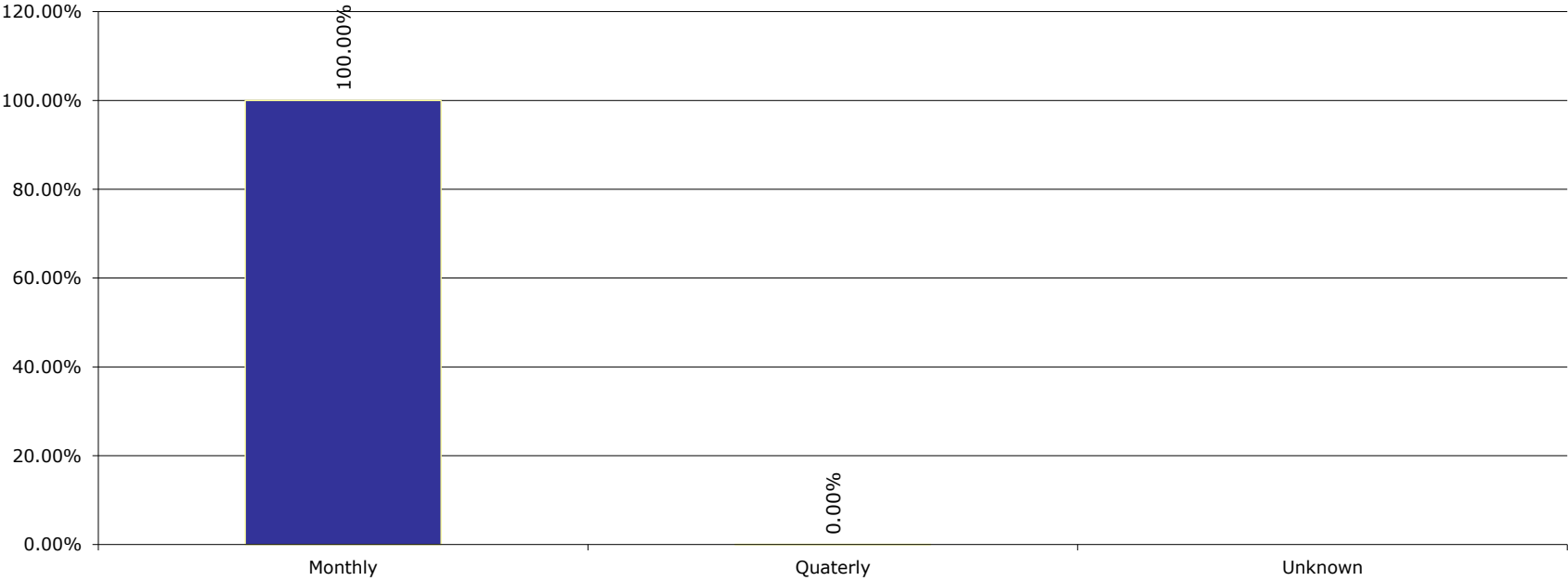
Interest Rate



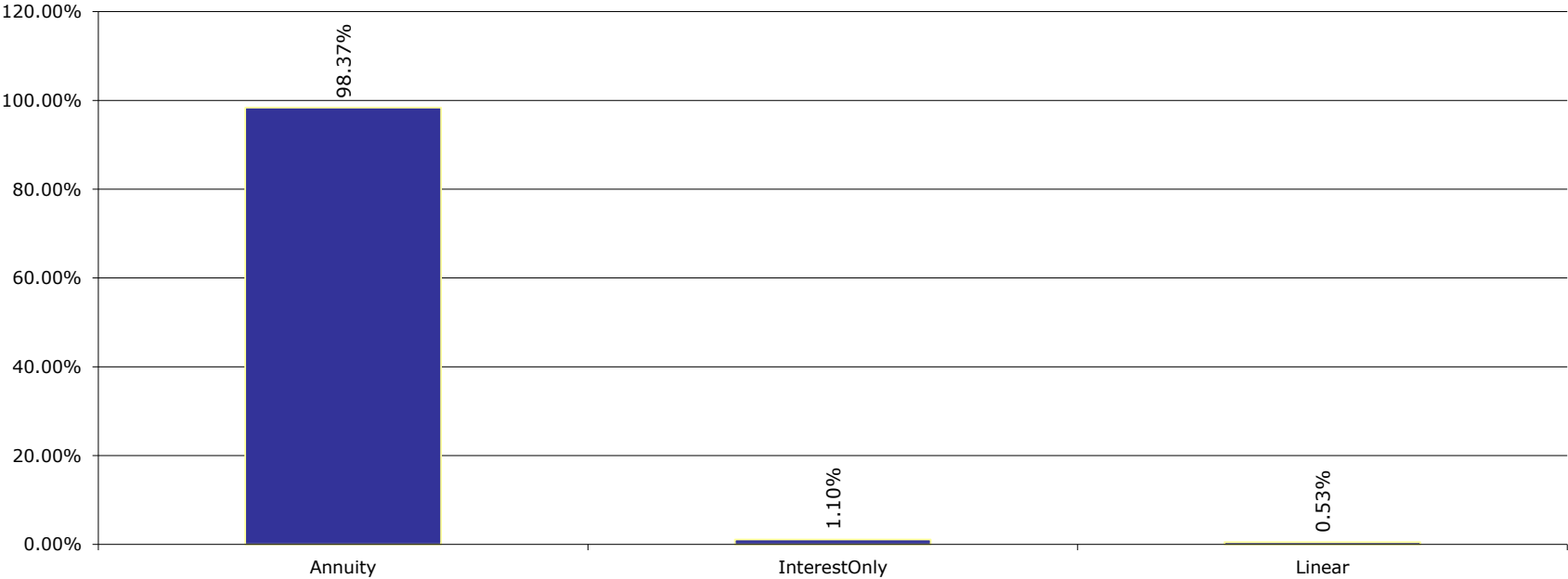
Next Reset Year



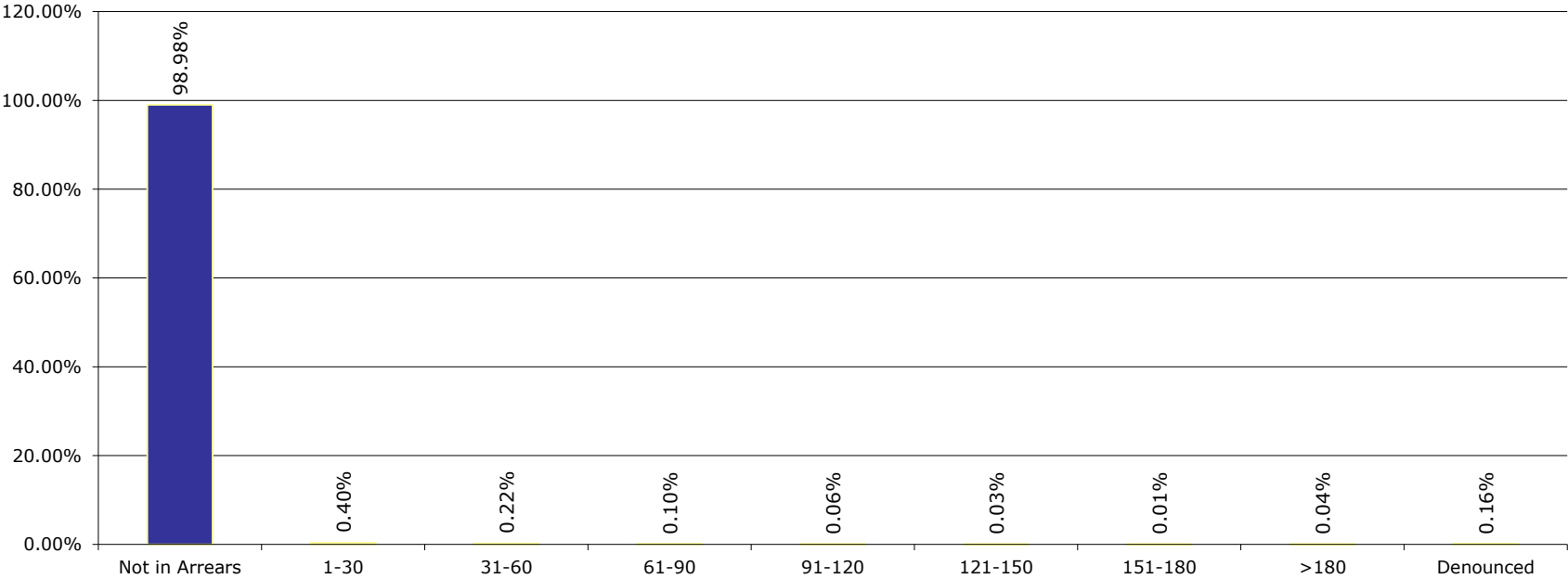
Interest Payment Frequency



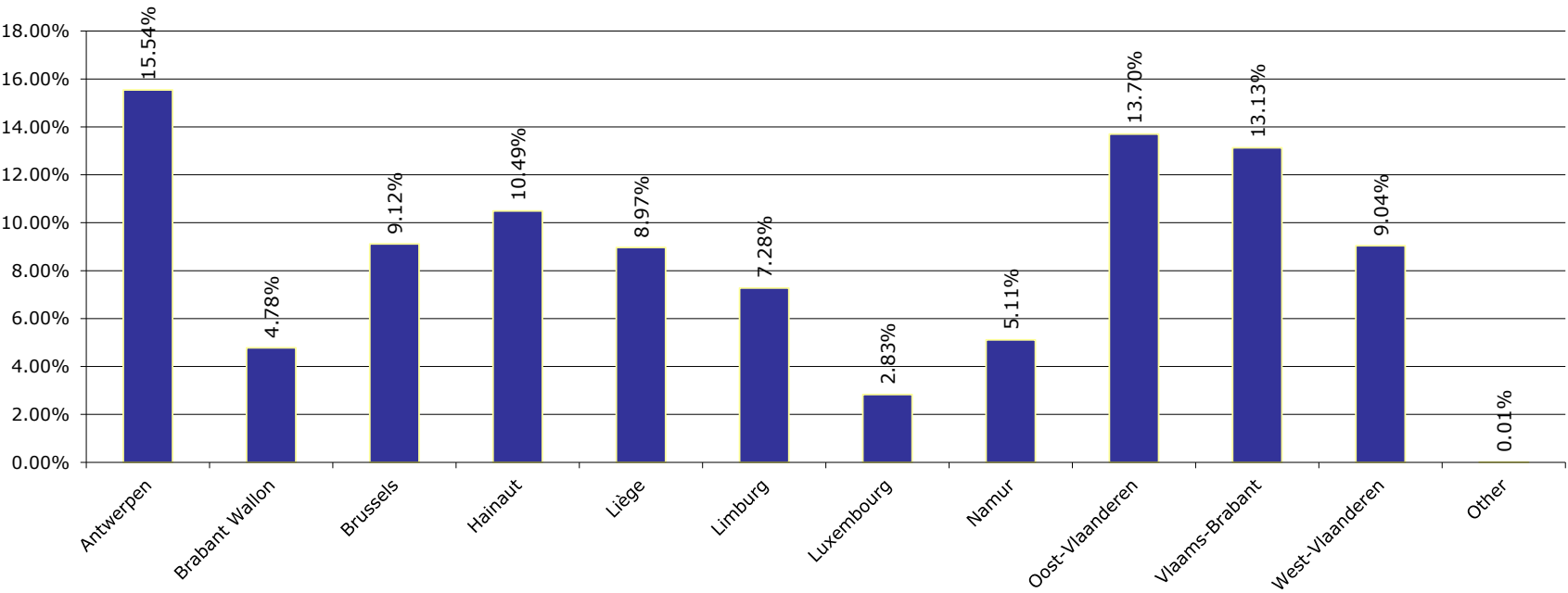
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of:

31/03/2025

1. Key characteristics

Outstanding Principal Balance (EUR)	21,948,289,480
Average Borrower Balance (EUR)	117,139
Maximum Borrower Balance (EUR)	1,978,803.60
Number of Borrowers	187,369
Number of Advances	327,734
Weighted Average Seasoning (years)	6.09
Weighted Average Remaining Maturity (years)	15.6
Weighted Average Coupon (%)	2.51
Weighted Average DTI	38.6%
Weighted Average Loan-to-Value	58.38%
Weighted Average Indexed Loan-to-Value	0.0%
Weighted Average Mortgage Coverage Ratio	120.42

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Bass Master Issuer

Pool Characteristics

31/03/2025

2. Loan Size

Loan Size per Borrower (in 1000€)	Outstanding Principal	%	No. of Borrowers	%
<=50	1,247,742,702.83	5.68%	57,753	30.82%
>50 and <=100	3,039,054,133.95	13.85%	40,775	21.76%
>100 and <=150	4,287,346,626.98	19.53%	34,578	18.45%
>150 and <=200	3,945,491,747.29	17.98%	22,818	12.18%
>200 and <=250	2,987,076,506.39	13.61%	13,398	7.15%
>250 and <=300	2,127,944,255.55	9.70%	7,798	4.16%
>300 and <=350	1,384,912,677.57	6.31%	4,295	2.29%
>350 and <=400	847,665,790.52	3.86%	2,279	1.22%
>400 and <=450	500,711,788.78	2.28%	1,184	0.63%
>450 and <=500	383,837,915.94	1.75%	811	0.43%
>500 and <=550	228,396,358.32	1.04%	436	0.23%
>550 and <=600	180,391,758.55	0.82%	314	0.17%
>600 and <=650	131,044,309.92	0.60%	210	0.11%
>650 and <=700	100,616,126.97	0.46%	149	0.08%
>700 and <=750	83,818,960.44	0.38%	116	0.06%
>750 and <=800	71,905,253.05	0.33%	93	0.05%
>800 and <=850	41,350,534.71	0.19%	50	0.03%
>850 and <=900	38,248,158.49	0.17%	44	0.02%
>900 and <=950	40,534,569.89	0.18%	44	0.02%
>950 and <=1.000	40,090,116.87	0.18%	41	0.02%
>1000	240,109,186.83	1.09%	183	0.10%
TOTAL	21,948,289,480	100%	187,369	100%

Bass Master Issuer

Pool Characteristics

31/03/2025

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
<=0.1	358,720,896.61	1.63%	28,042	14.97%
>0,1 and <=0,2	913,858,393.86	4.16%	21,122	11.27%
>0,2 and <=0,3	1,488,673,058.59	6.78%	19,861	10.60%
>0,3 and <=0,4	2,022,373,017.37	9.21%	18,963	10.12%
>0,4 and <=0,5	2,524,249,750.45	11.50%	19,028	10.16%
>0,5 and <=0,6	2,998,402,139.13	13.66%	19,745	10.54%
>0,6 and <=0,7	3,692,975,873.45	16.83%	21,729	11.60%
>0,7 and <=0,8	4,486,581,932.09	20.44%	23,603	12.60%
>0,8 and <=0,9	2,720,212,372.69	12.39%	12,318	6.57%
>0,9 and <=1	702,611,371.16	3.20%	2,807	1.50%
>1 and <=1,1	37,478,416.33	0.17%	138	0.07%
>1,1 and <=1,2	953,555.64	0.00%	6	0.00%
>1.2	1,198,702.47	0.01%	7	0.00%
Total	21,948,289,480	100 %	187,369	100 %

Bass Master Issuer

Pool Characteristics

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4. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
=0	447,654.40	0.00%	741.00	0.40%
>0 and <=0,1	344,109,590.38	1.57%	618.00	0.33%
>0,1 and <=0,2	579,957,200.80	2.64%	1,520.00	0.81%
>0,2 and <=0,3	1,074,788,271.09	4.90%	3,220.00	1.72%
>0,3 and <=0,4	1,445,830,942.64	6.59%	5,242.00	2.80%
>0,4 and <=0,5	1,426,023,295.33	6.50%	6,028.00	3.22%
>0,5 and <=0,6	2,094,821,443.82	9.54%	8,782.00	4.69%
>0,6 and <=0,7	1,142,611,818.71	5.21%	5,906.00	3.15%
>0,7 and <=0,8	790,128,708.85	3.60%	4,476.00	2.39%
>0,8 and <=0,9	564,788,922.00	2.57%	3,532.00	1.89%
>0,9 and <=1	431,233,686.60	1.96%	2,853.00	1.52%
>1 and <=1,1	1,847,299,949.66	8.42%	10,878.00	5.81%
>1,1 and <=1,2	1,744,815,361.79	7.95%	11,261.00	6.01%
>1,2 and <=1,3	1,828,194,056.97	8.33%	13,098.00	6.99%
>1,3 and <=1,4	1,277,805,572.55	5.82%	10,633.00	5.67%
>1,4 and <=1,5	1,115,926,611.70	5.08%	10,292.00	5.49%
>1,5 and <=1,6	622,374,559.29	2.84%	6,329.00	3.38%
>1,6 and <=1,7	533,378,933.55	2.43%	5,993.00	3.20%
>1,7 and <=1,8	444,681,956.45	2.03%	5,395.00	2.88%
>1,8 and <=1,9	310,181,190.51	1.41%	4,014.00	2.14%
>1,9 and <=2	243,671,890.37	1.11%	3,357.00	1.79%
>2	2,085,217,862.38	9.50%	63,201.00	33.73%
Total	21,948,289,480	100%	187,369	100%

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Pool Characteristics

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5. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
<=1	81,985,695.11	0.37%	1,032.00	0.55%
>1 and <=1,2	6,367,788,537.71	29.01%	28,971.00	15.46%
>1,2 and <=1,4	6,130,413,411.66	27.93%	35,495.00	18.94%
>1,4 and <=1,6	3,015,391,468.13	13.74%	22,191.00	11.84%
>1,6 and <=1,8	1,682,637,480.91	7.67%	14,600.00	7.79%
>1,8 and <=2	971,277,683.26	4.43%	9,288.00	4.96%
>2 and <=2,2	762,816,749.98	3.48%	7,775.00	4.15%
>2,2 and <=2,4	553,986,663.32	2.52%	5,989.00	3.20%
>2,4 and <=2,6	383,426,360.25	1.75%	4,896.00	2.61%
>2,6 and <=2,8	299,868,695.96	1.37%	4,116.00	2.20%
>2,8 and <=3	237,227,638.76	1.08%	3,636.00	1.94%
>3	1,461,469,094.79	6.66%	49,380.00	26.35%
Total	21,948,289,480	100.00 %	187,369	100.00 %

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Pool Characteristics

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6. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1993	800.67	0.00%	1.00	0.00%
1995	6,334.05	0.00%	6.00	0.00%
1996	38,186.49	0.00%	10.00	0.00%
1997	116,915.45	0.00%	13.00	0.00%
1998	151,096.06	0.00%	17.00	0.01%
1999	775,723.54	0.00%	59.00	0.02%
2000	404,870.00	0.00%	140.00	0.04%
2001	873,031.42	0.00%	174.00	0.05%
2002	1,882,402.37	0.01%	184.00	0.06%
2003	5,308,309.11	0.02%	338.00	0.10%
2004	14,113,994.56	0.06%	815.00	0.25%
2005	70,986,287.99	0.32%	4,787.00	1.46%
2006	57,270,464.70	0.26%	3,140.00	0.96%
2007	44,077,325.01	0.20%	2,125.00	0.65%
2008	48,047,473.02	0.22%	2,014.00	0.61%
2009	227,516,952.69	1.04%	6,791.00	2.07%
2010	371,878,473.06	1.69%	10,158.00	3.10%
2011	240,409,889.01	1.10%	7,528.00	2.30%
2012	163,520,825.62	0.75%	5,675.00	1.73%
2013	199,632,955.04	0.91%	5,926.00	1.81%
2014	590,468,804.23	2.69%	14,792.00	4.51%
2015	2,277,681,256.52	10.38%	53,154.00	16.22%
2016	1,870,851,288.38	8.52%	34,988.00	10.68%
2017	1,541,933,953.16	7.03%	23,664.00	7.22%
2018	2,104,403,181.61	9.59%	26,057.00	7.95%
2019	2,868,122,318.16	13.07%	35,441.00	10.81%
2020	1,621,779,573.97	7.39%	20,921.00	6.38%
2021	1,960,974,330.18	8.93%	22,603.00	6.90%
2022	2,270,114,390.99	10.34%	20,822.00	6.35%
2023	1,506,725,178.22	6.86%	12,188.00	3.72%
2024	1,626,429,505.23	7.41%	11,504.00	3.51%
2025	261,793,389.33	1.19%	1,699.00	0.52%
Total	21,948,289,480	100%	327,734	100%

Bass Master Issuer

Pool Characteristics

31/03/2025

7. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=1	1,476,647,700.75	6.73%	10,292.00	3.14%
>1 and <=2	1,618,709,173.79	7.38%	12,440.00	3.80%
>2 and <=3	1,987,618,481.70	9.06%	17,671.00	5.39%
>3 and <=4	2,052,825,398.32	9.35%	22,429.00	6.84%
>4 and <=5	1,716,436,267.49	7.82%	21,129.00	6.45%
>5 and <=6	2,619,167,815.13	11.93%	33,239.00	10.14%
>6 and <=7	2,348,597,864.57	10.70%	28,622.00	8.73%
>7 and <=8	1,513,849,830.17	6.90%	22,049.00	6.73%
>8 and <=9	1,971,995,652.13	8.98%	35,531.00	10.84%
>9 and <=10	2,157,938,866.92	9.83%	48,307.00	14.74%
>10 and <=11	1,004,012,450.16	4.57%	25,096.00	7.66%
>11 and <=12	183,295,429.40	0.84%	5,508.00	1.68%
>12 and <=13	169,049,416.22	0.77%	5,725.00	1.75%
>13 and <=14	211,838,029.17	0.97%	6,619.00	2.02%
>14 and <=15	356,006,322.96	1.62%	10,385.00	3.17%
>15	560,300,780.96	2.55%	22,692.00	6.92%
Total	21,948,289,480	100%	327,734	100%

Bass Master Issuer

Pool Characteristics

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8. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=5	1,156,203,838.67	5.27%	72,770.00	22.20%
>5 and <=10	2,796,841,913.90	12.74%	66,486.00	20.29%
>10 and <=15	4,879,719,454.85	22.23%	70,967.00	21.65%
>15 and <=20	8,214,151,982.24	37.43%	84,095.00	25.66%
>20 and <=25	4,615,058,922.73	21.03%	31,586.00	9.64%
>25 and <=30	286,313,367.45	1.30%	1,830.00	0.56%
Total	21,948,289,480	100%	327,734	100%

Bass Master Issuer

Pool Characteristics

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9. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=5	134,713,304.87	0.61%	2,093.00	0.64%
>5 and <=10	664,128,851.92	3.03%	28,558.00	8.71%
>10 and <=15	2,248,839,940.66	10.25%	67,887.00	20.71%
>15 and <=20	6,104,905,044.45	27.81%	99,940.00	30.49%
>20 and <=25	10,643,616,631.50	48.49%	106,279.00	32.43%
>25 and <=30	2,052,458,076.09	9.35%	21,772.00	6.64%
>30 and <=35	88,768,795.34	0.40%	1,067.00	0.33%
>35 and <=40	9,778,378.31	0.04%	126.00	0.04%
>40 and <=45	1,080,456.70	0.00%	12.00	0.00%
Total	21,948,289,480	100%	327,734	100%

Bass Master Issuer

Pool Characteristics

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10. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	16,129,306,612.52	73.49%	252,207.00	76.95%
Variable With Cap	5,786,337,693.02	26.36%	72,061.00	21.99%
Variable Without Cap	32,645,174.30	0.15%	3,466.00	1.06%
TOTAL	21,948,289,480	100%	327,734	100%

Bass Master Issuer

Pool Characteristics

31/03/2025

11. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
<=0.1	67,351,678.37	0.31%	2,929.00	0.89%
>0.1 and <=0.2	772,433,661.95	3.52%	23,272.00	7.10%
>0.2 and <=0.3	4,029,279,780.48	18.36%	74,770.00	22.81%
>0.3 and <=0.4	7,697,218,917.17	35.07%	110,927.00	33.85%
>0.4 and <=0.5	4,177,392,655.24	19.03%	59,282.00	18.09%
>0.5 and <=0.6	1,648,034,470.79	7.51%	22,325.00	6.81%
>0.6 and <=0.7	792,469,114.29	3.61%	10,245.00	3.13%
>0.7 and <=0.8	372,495,580.37	1.70%	4,813.00	1.47%
>0.8	251,142,139.23	1.14%	3,262.00	1.00%
Unknown	2,140,471,481.95	9.75%	15,909.00	4.85%
Total	21,948,289,480	100%	327,734	100%

Bass Master Issuer

Pool Characteristics

31/03/2025

12. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
Employee loan	427,656,230.31	1.95%	8,422.00	2.57%
Not an employee loan	21,520,633,249.53	98.05%	319,312.00	97.43%
Total	21,948,289,480	100%	327,734	100%

Bass Master Issuer

Pool Characteristics

31/03/2025

13. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
<=1%	424,494,940.15	1.93%	5,810.00	1.77%
>1 and <=2%	6,225,989,047.11	28.37%	79,105.00	24.14%
>2 and <=3%	9,500,339,201.95	43.29%	150,232.00	45.84%
>3 and <=4%	4,277,986,984.43	19.49%	53,473.00	16.32%
>4 and <=5%	949,946,361.48	4.33%	23,096.00	7.05%
>5 and <=6%	447,716,357.00	2.04%	12,580.00	3.84%
>6 and <=7%	116,391,222.09	0.53%	3,231.00	0.99%
>7 and <=8%	5,328,888.91	0.02%	198.00	0.06%
>8 and <=9%	96,476.72	0.00%	8.00	0.00%
>9 and <=10%	0.00	0.00%	1.00	0.00%
>10 and <=11%	0.00	0.00%	0.00	0.00%
Total	21,948,289,480	100%	327,734	100%

Bass Master Issuer

Pool Characteristics

31/03/2025

14. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
2025	1,336,548,046.15	6.09%	23,277.00	7.10%
2026	605,989,835.98	2.76%	9,589.00	2.93%
2027	330,958,389.17	1.51%	3,945.00	1.20%
2028	871,378,689.09	3.97%	9,225.00	2.81%
2029	1,039,247,126.39	4.73%	10,270.00	3.13%
2030	135,155,614.13	0.62%	1,468.00	0.45%
2031	97,482,189.54	0.44%	677.00	0.21%
2032	104,688,434.75	0.48%	707.00	0.22%
2033	186,754,706.94	0.85%	2,036.00	0.62%
2034	839,484,695.99	3.82%	8,382.00	2.56%
2035	152,377,694.89	0.69%	1,224.00	0.37%
2036	40,893,975.88	0.19%	325.00	0.10%
2037	6,688,372.98	0.03%	59.00	0.02%
2038	1,210,925.42	0.01%	7.00	0.00%
2039	175,437.79	0.00%	1.00	0.00%
2040	374,000.00	0.00%	2.00	0.00%
Fixed until maturity	16,198,881,344.75	73.80%	256,540.00	78.28%
Total	21,948,289,480	100%	327,734	100%

Bass Master Issuer

Pool Characteristics

31/03/2025

15. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	21,948,190,209.92	100.00%	327,723.00	100.00%
Quaterly	99,269.92	0.00%	10.00	0.00%
Unknown	0.00	0.00%	1.00	0.00%
Total	21,948,289,480	100%	327,734	100%

Bass Master Issuer

Pool Characteristics

31/03/2025

16. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	21,590,860,372.97	98.37%	322,800.00	98.49%
InterestOnly	241,958,549.89	1.10%	1,973.00	0.60%
Linear	115,470,556.98	0.53%	2,961.00	0.90%
Total	21,948,289,480	100%	327,734	100%

Bass Master Issuer

Pool Characteristics

31/03/2025

17. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	21,724,640,066.19	98.98%	323,926.00	98.84%
1-30	86,847,586.59	0.40%	1,057.00	0.32%
31-60	48,843,069.37	0.22%	599.00	0.18%
61-90	20,865,244.54	0.10%	231.00	0.07%
91-120	12,270,365.97	0.06%	139.00	0.04%
121-150	7,047,394.09	0.03%	86.00	0.03%
151-180	2,547,150.79	0.01%	40.00	0.01%
>180	9,015,288.53	0.04%	110.00	0.03%
Denounced	36,213,313.77	0.16%	1,546.00	0.47%
Total	21,948,289,480	100%	327,734	100%

Bass Master Issuer

Pool Characteristics

31/03/2025

18. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	3,410,080,392.75	15.54%	48,762.00	14.88%
Brabant Wallon	1,049,326,562.17	4.78%	13,857.00	4.23%
Brussels	2,001,036,600.45	9.12%	20,775.00	6.34%
Hainaut	2,302,277,293.34	10.49%	40,589.00	12.38%
Liège	1,968,128,500.21	8.97%	31,281.00	9.54%
Limburg	1,597,596,087.06	7.28%	26,373.00	8.05%
Luxembourg	621,294,264.39	2.83%	9,394.00	2.87%
Namur	1,121,935,996.07	5.11%	18,337.00	5.60%
Oost-Vlaanderen	3,006,780,003.81	13.70%	46,020.00	14.04%
Vlaams-Brabant	2,882,344,444.14	13.13%	39,953.00	12.19%
West-Vlaanderen	1,985,034,137.93	9.04%	32,360.00	9.87%
Other	2,455,197.52	0.01%	33.00	0.01%
Total	21,948,289,480	100%	327,734	100%