

Bass Master Issuer

Report date: 31 June 2017

MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:

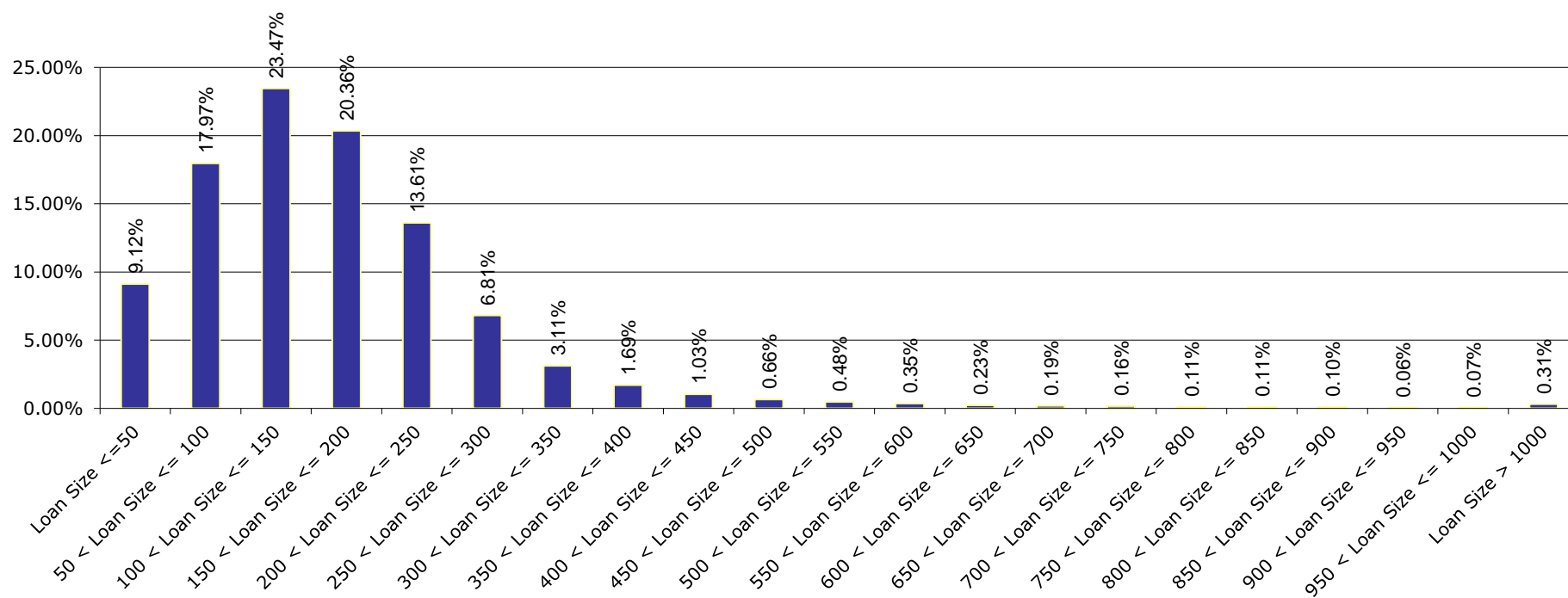
Reporting month as of ultimo:

Bass Master IssuerJune 2017

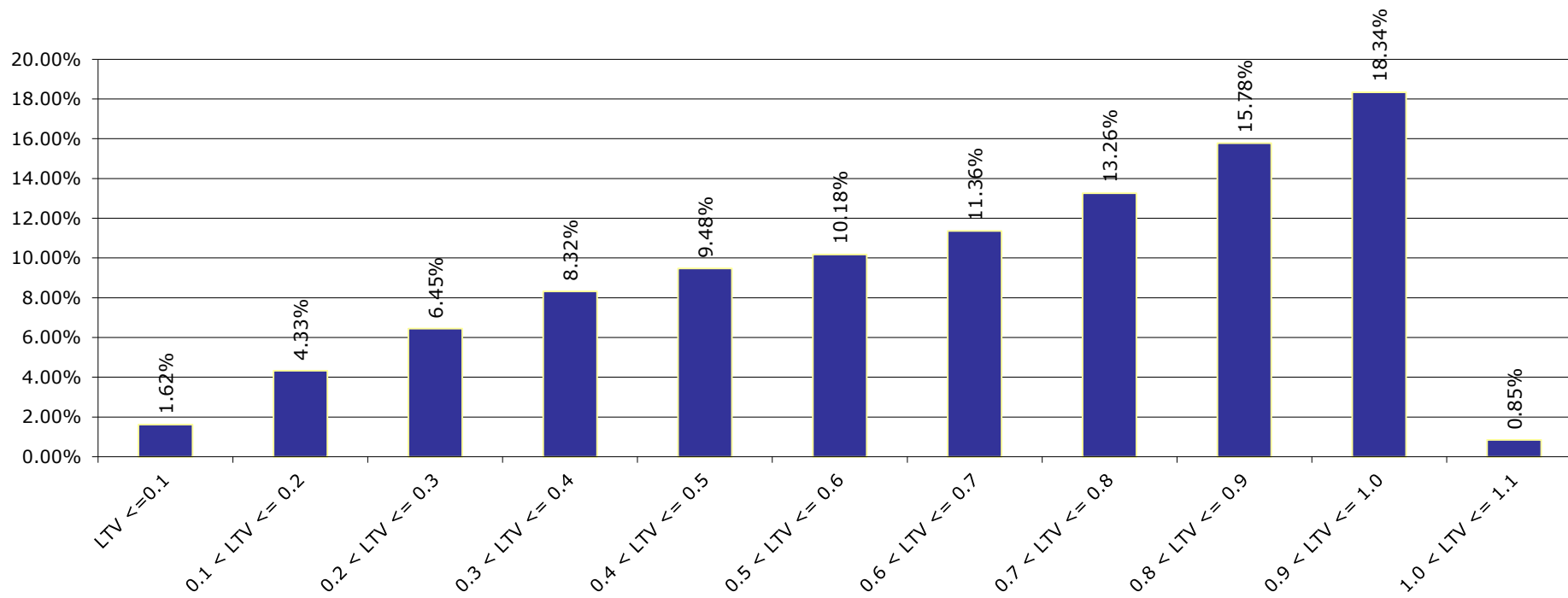
Key Characteristics

Oustanding Principal Balance (EUR)	27,616,481,065
Average Borrower Balance (EUR)	92,969
Maximum Borrower Balance (EUR)	1,869,000
Number of Borrowers	297,052
Number of Advances	467,159
Weighted Average Seasoning (years)	3.8
Weighted Average Remaining Maturity (years)	15.9
Weighted Average Coupon (%)	2.5
Weighted Average DTI	37.8%
Weighted Average LTV	64.3%
Weighted Mortgage Coverage Ratio	123.7%

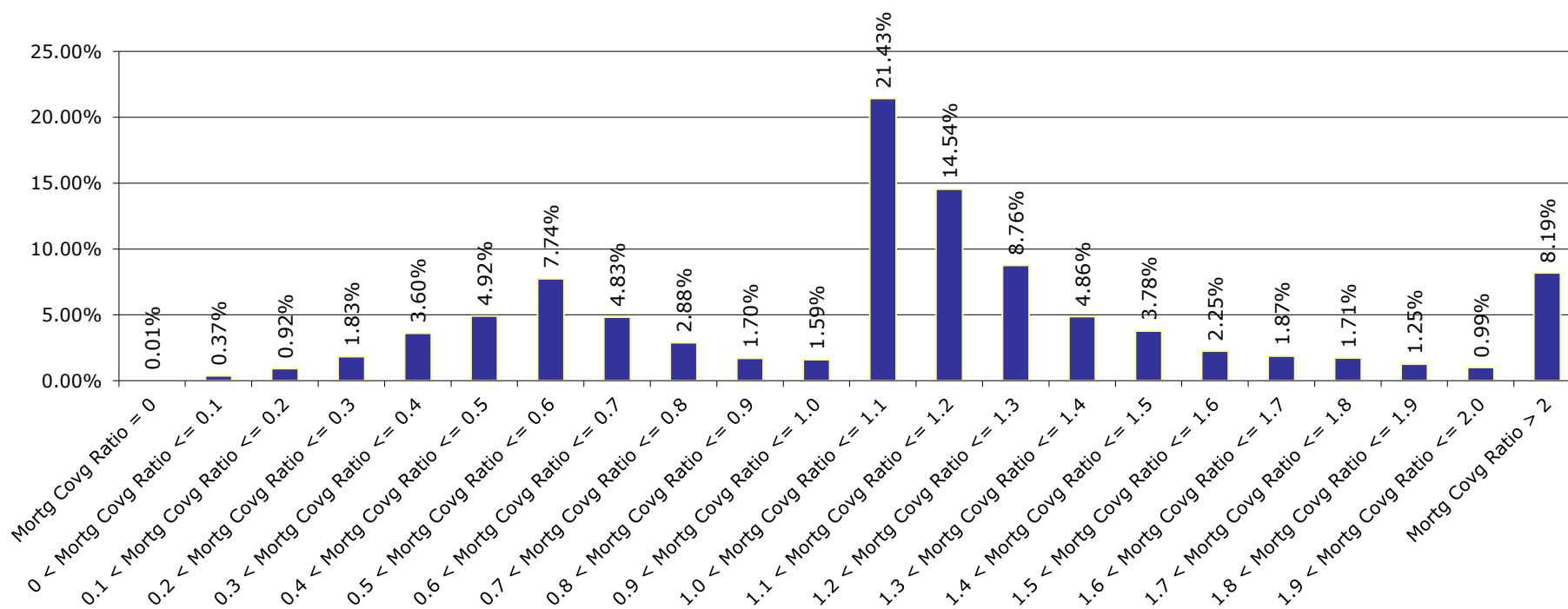
Loan Size per Borrower (in 1000€)



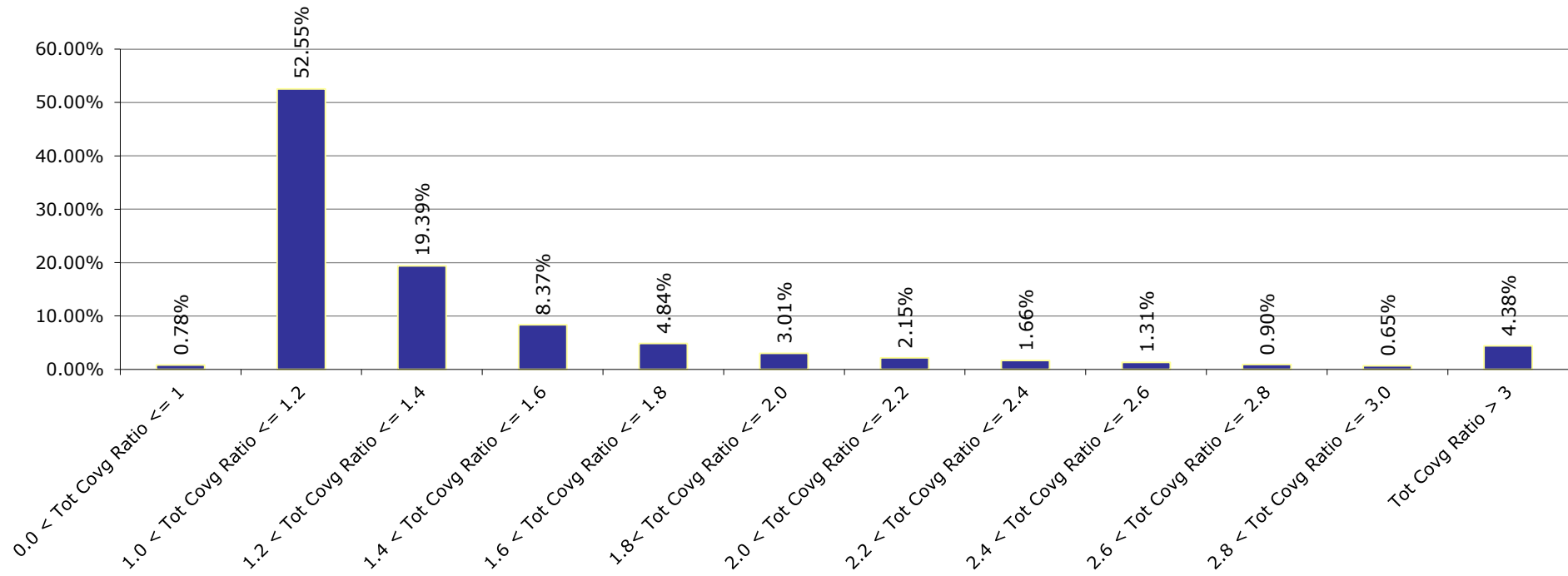
Loan to Value



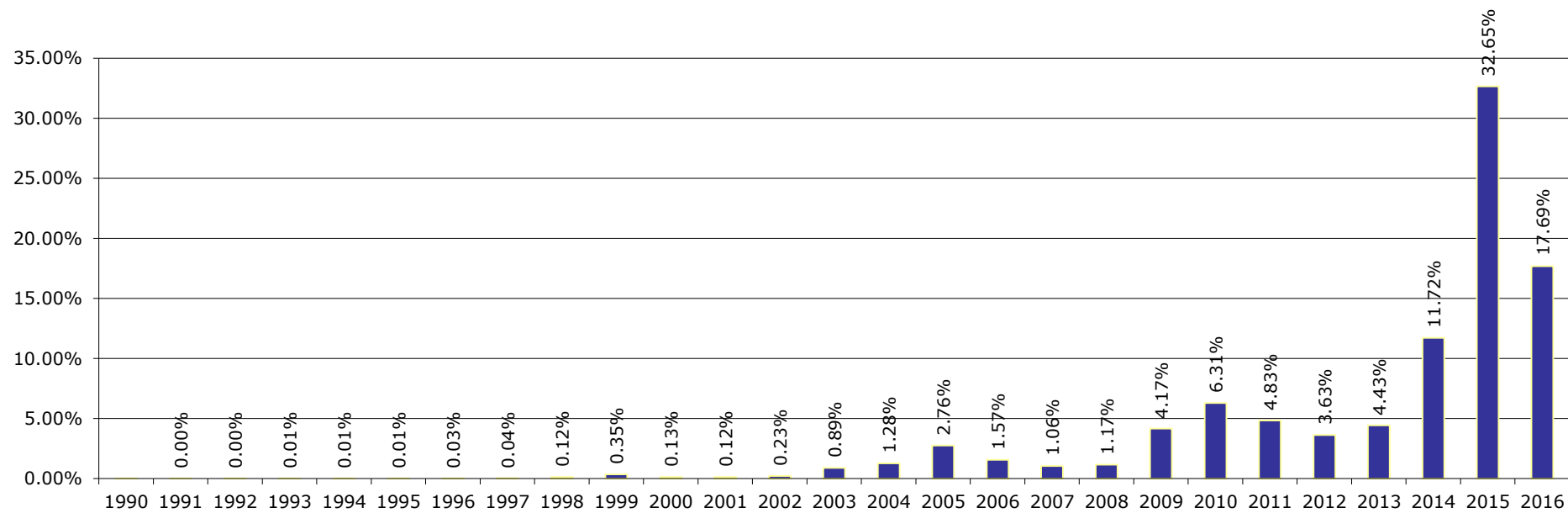
Mortgage Coverage Ratio



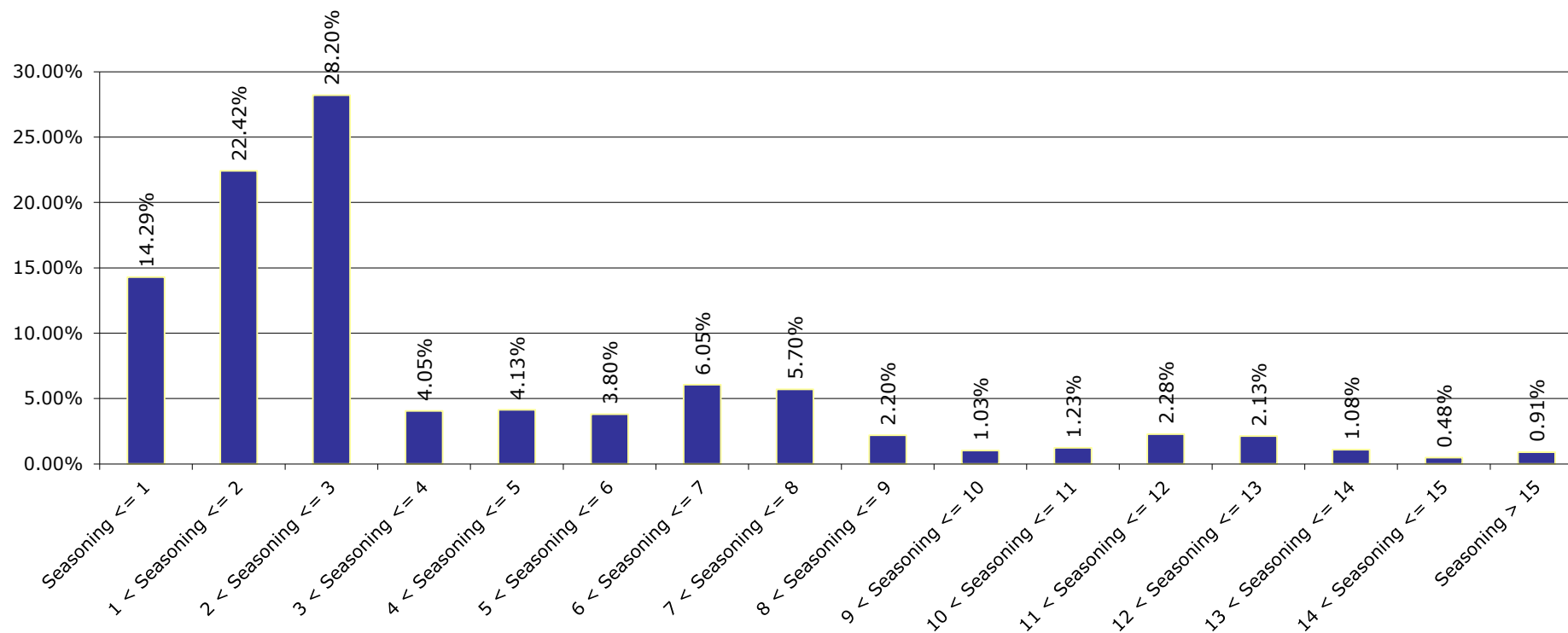
Total Coverage Ratio



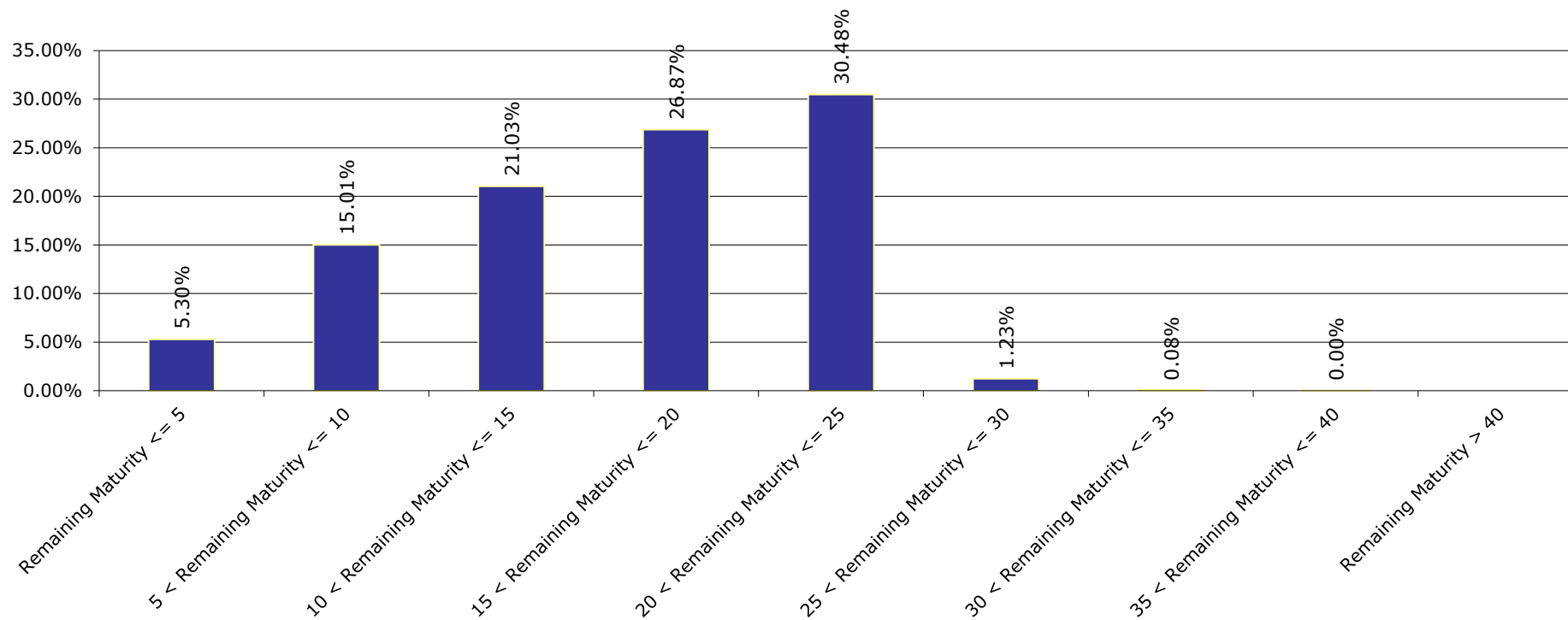
Origination Year



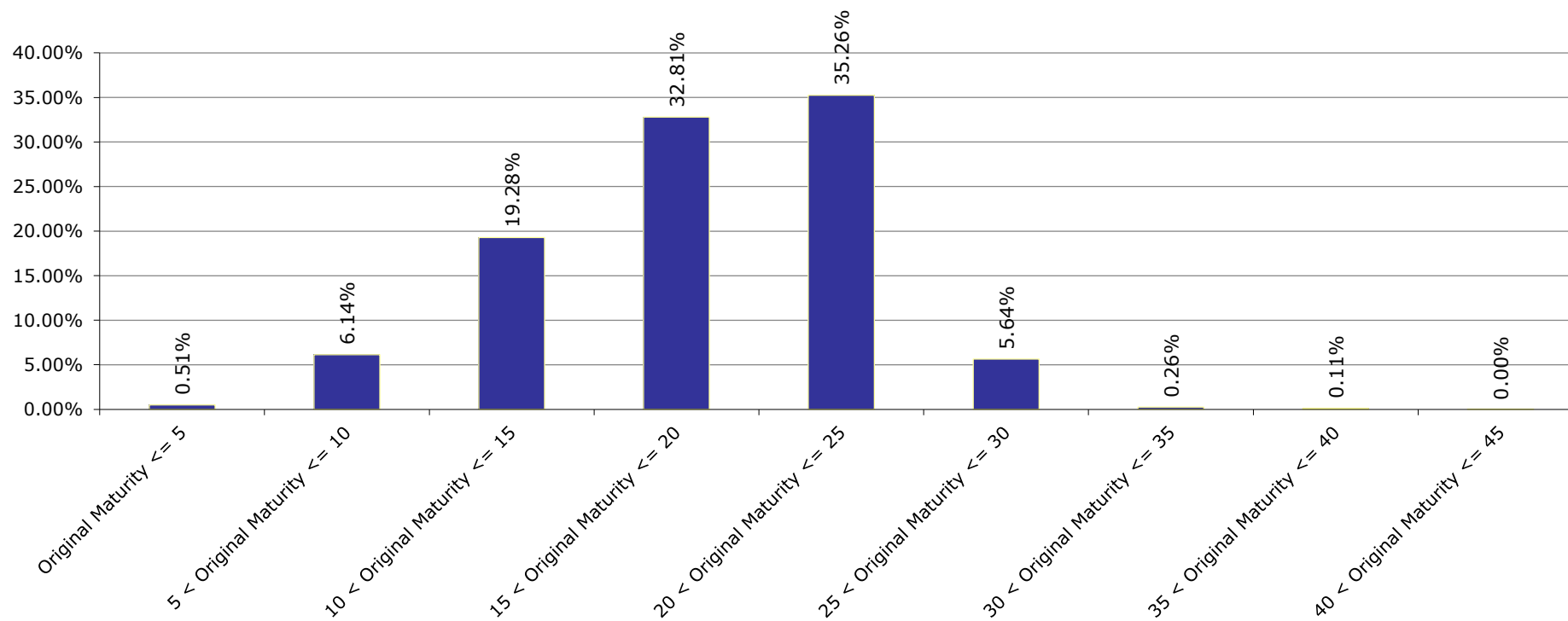
Seasoning



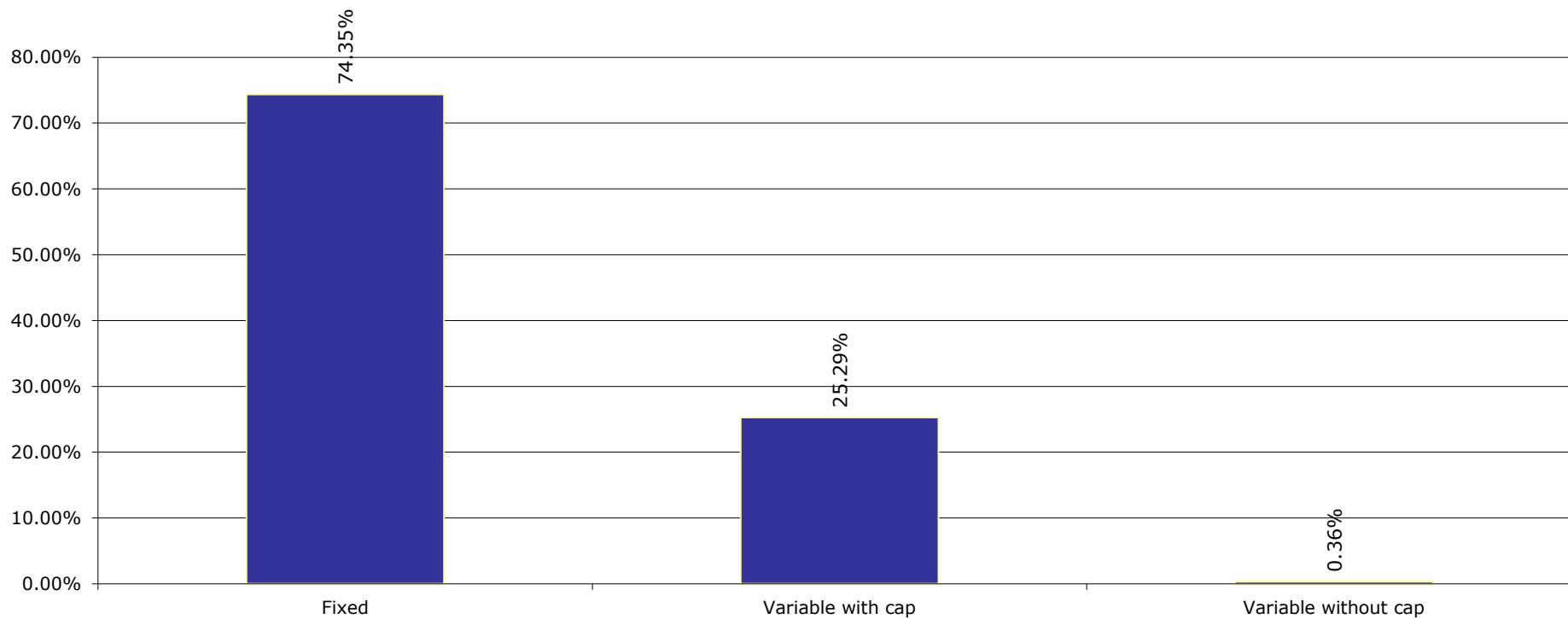
Remaining Maturity



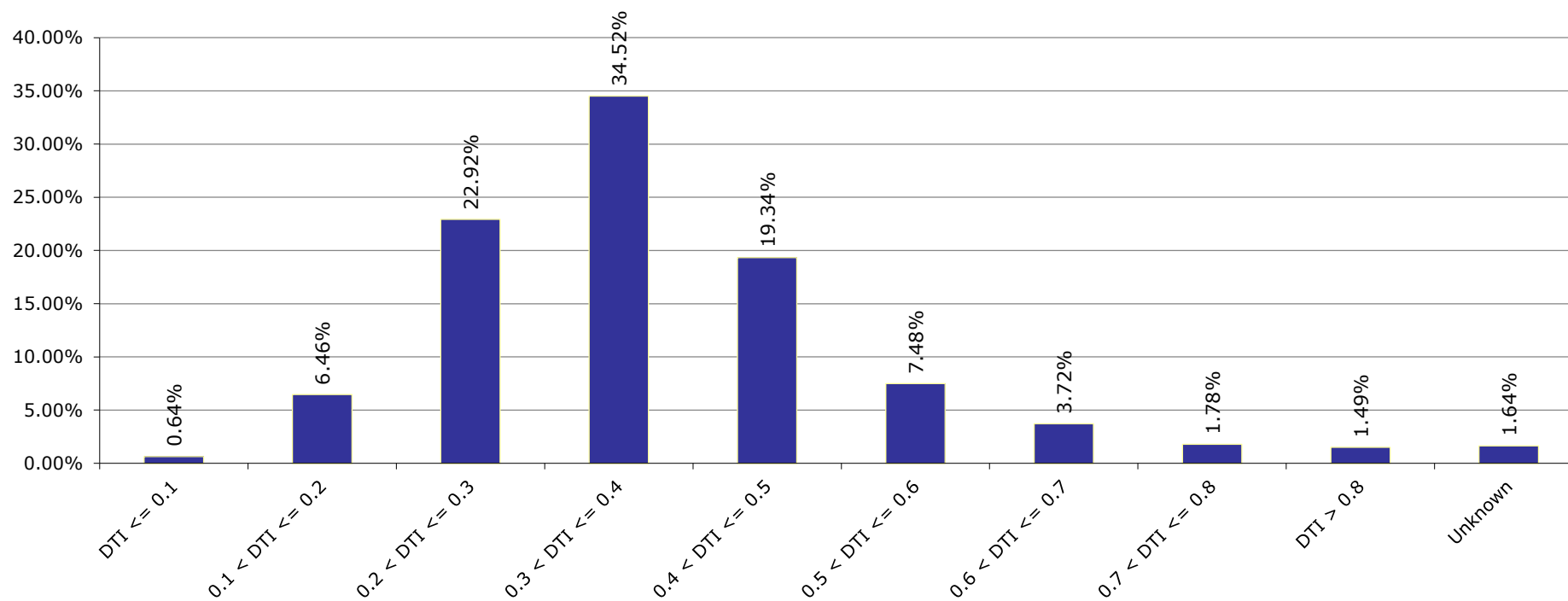
Original Maturity



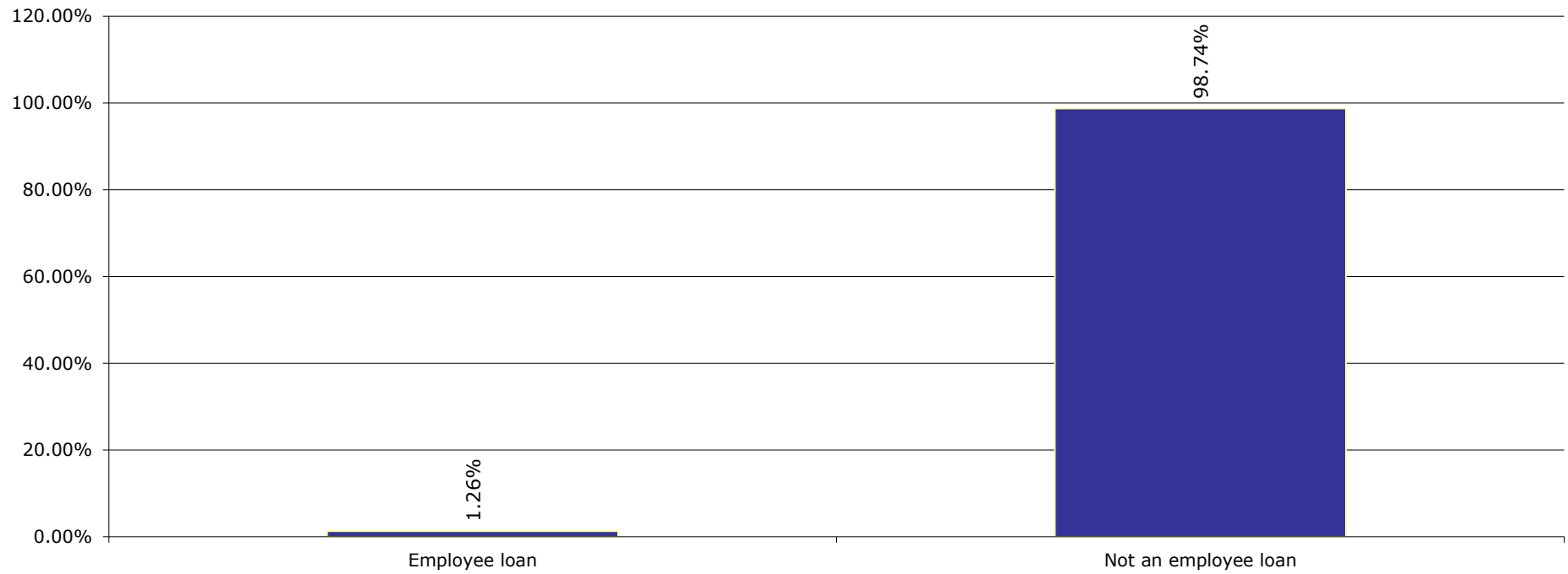
Interest Type



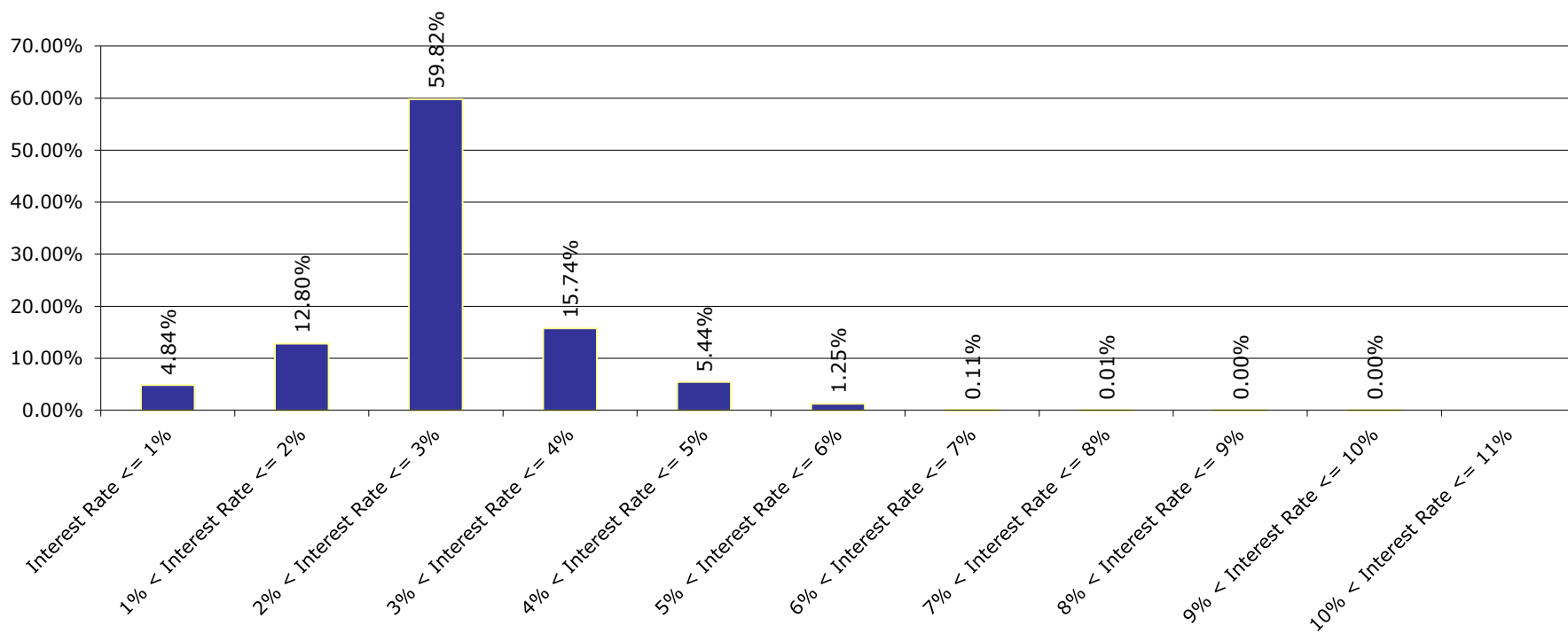
Debt to Income



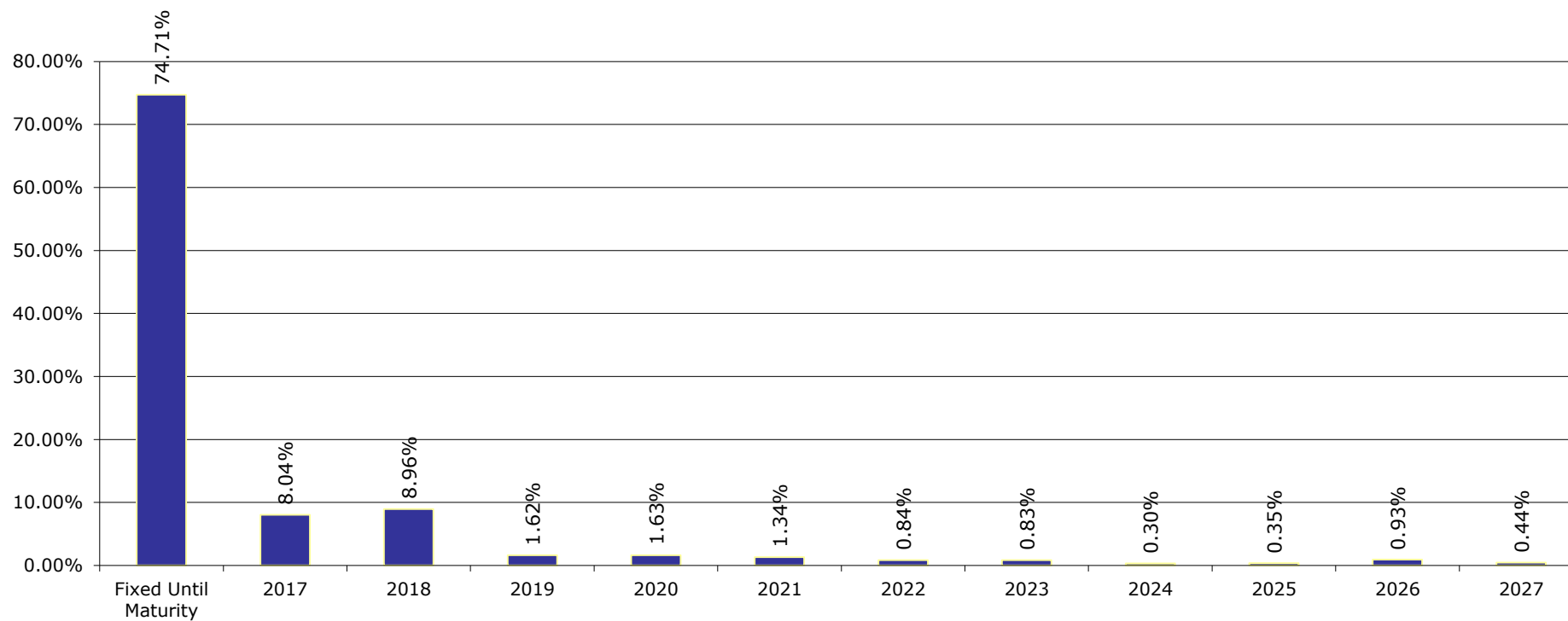
Employee Loans



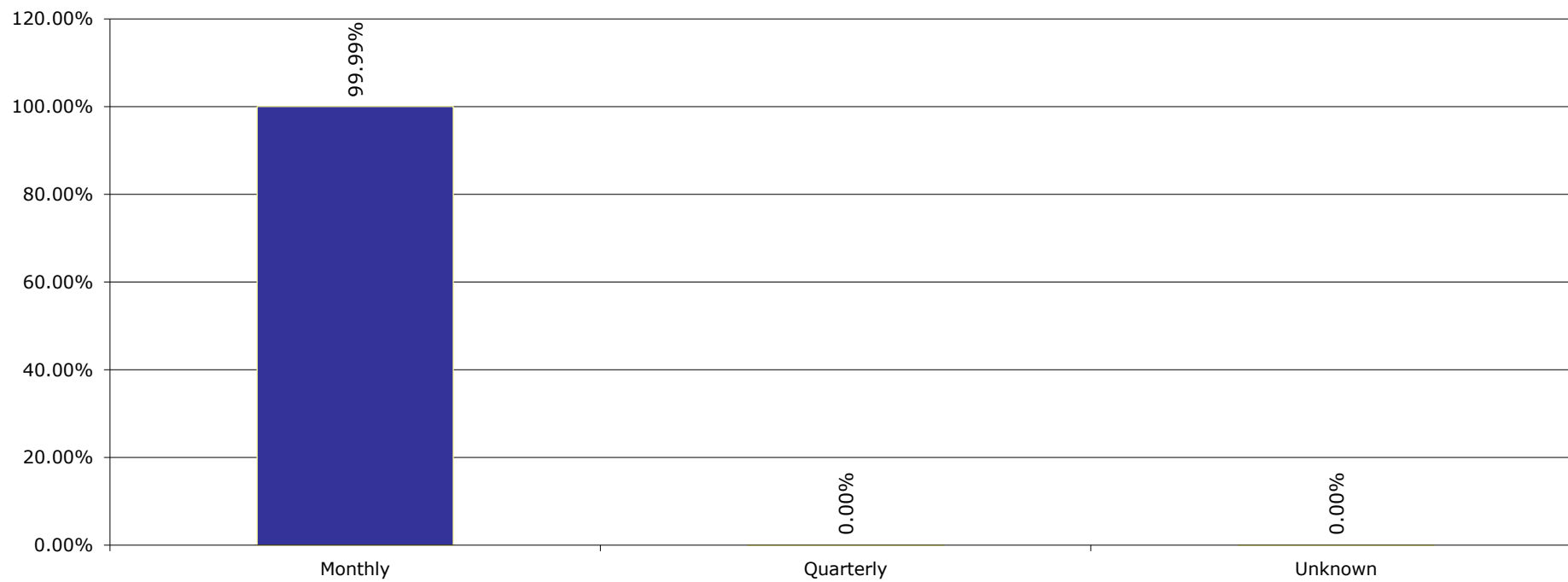
Interest Rate



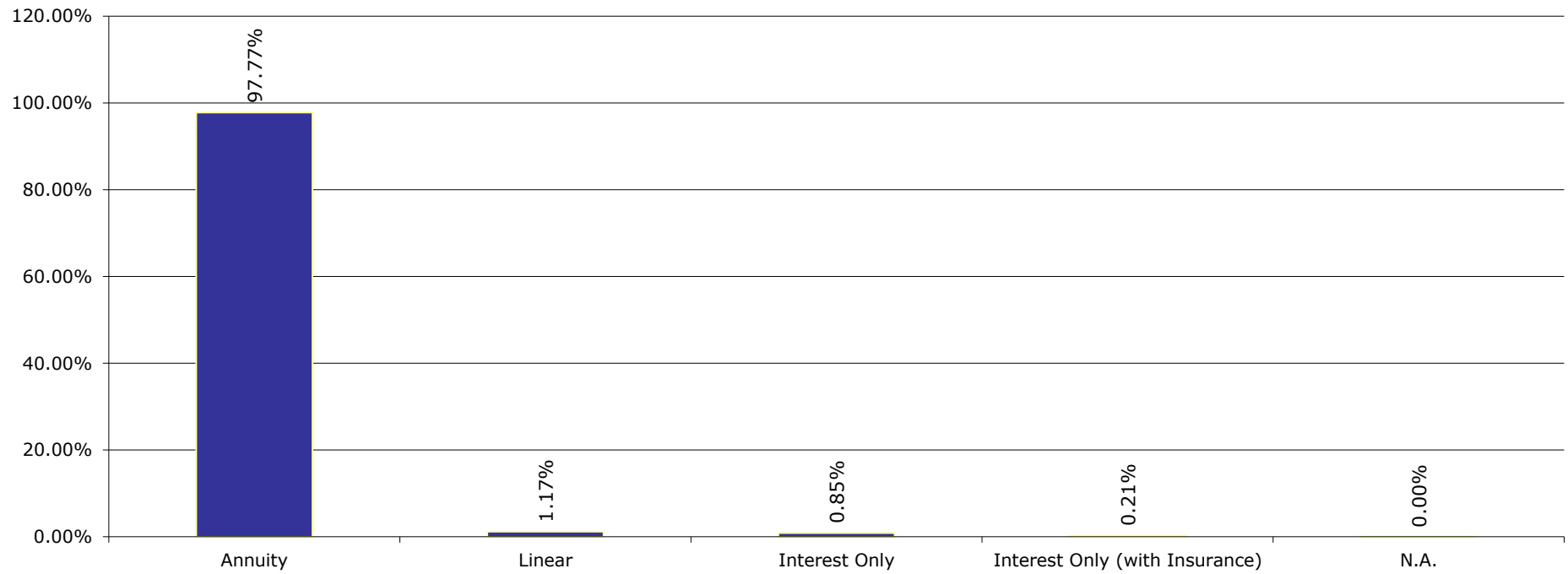
Next Reset Year



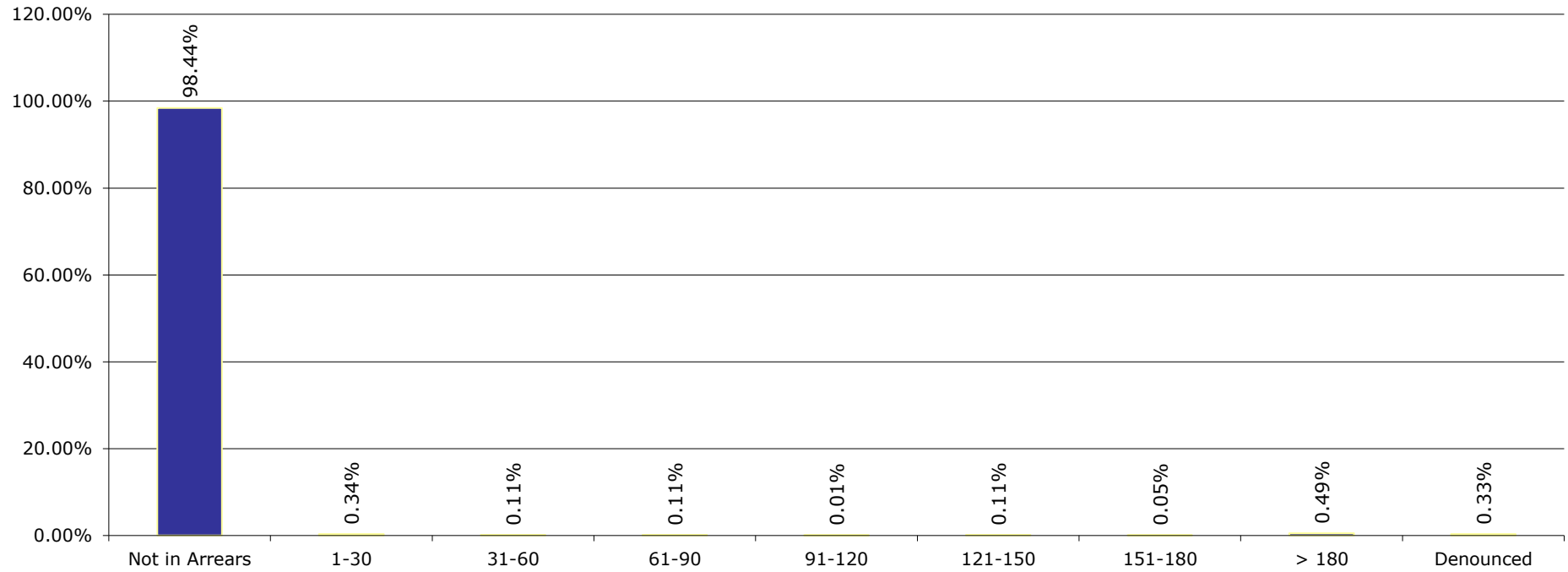
Interest Payment Frequency



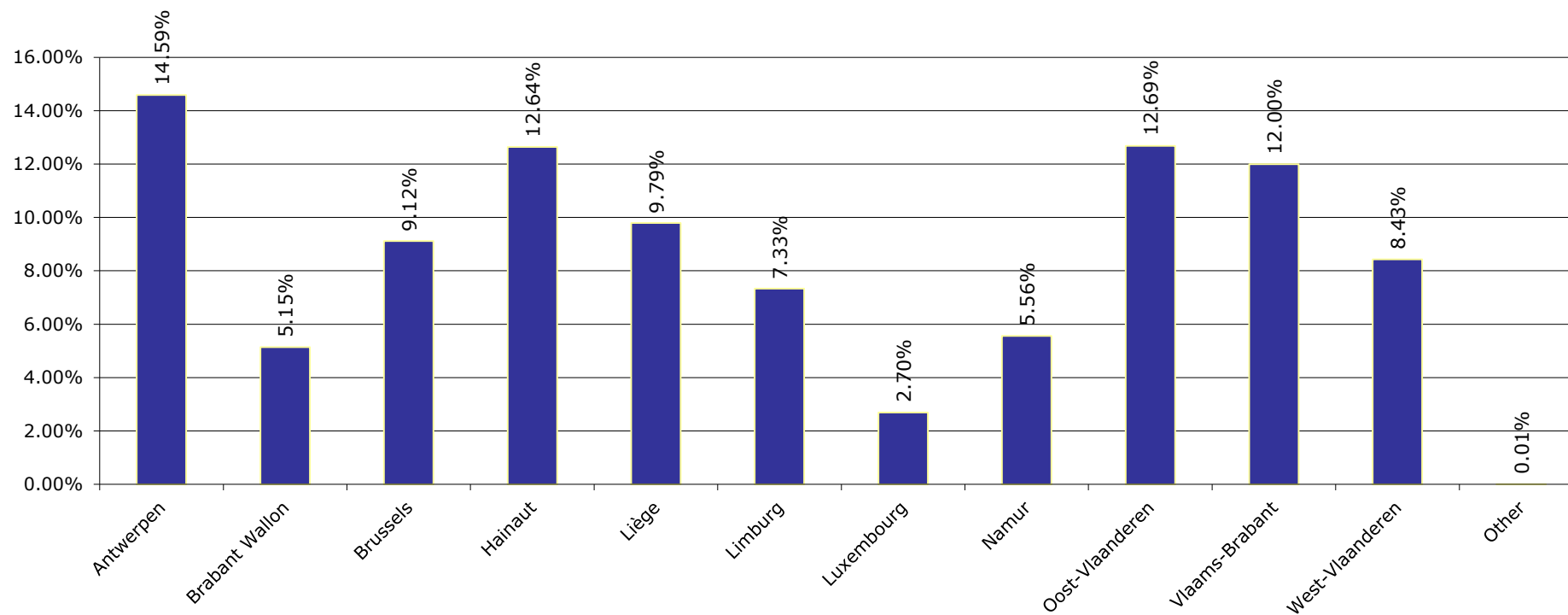
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

1. Key characteristics

Outstanding Principal Balance (EUR)	27,616,481,065
Average Borrower Balance (EUR)	92,969
Maximum Borrower Balance (EUR)	1,869,000
Number of Borrowers	297,052
Number of Advances	467,159
Weighted Average Seasoning (years)	3.8
Weighted Average Remaining Maturity (years)	15.9
Weighted Average Coupon (%)	2.5
Weighted Average DTI	37.8%
Weighted Average LTV	64.3%
MORTGAGE PORTFOLIO REPORT	Under review
Weighted Mortg Covg Ratio	123.7%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

2. Loan Size

Loan Size per Borrower (in 1000)	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50	2,519,794,841	9.12 %	115,587	38.91 %
50 < Loan Size <= 100	4,961,922,351	17.97 %	66,873	22.51 %
100 < Loan Size <= 150	6,480,286,913	23.47 %	52,317	17.61 %
150 < Loan Size <= 200	5,622,338,487	20.36 %	32,570	10.96 %
200 < Loan Size <= 250	3,758,182,363	13.61 %	16,921	5.70 %
250 < Loan Size <= 300	1,880,702,657	6.81 %	6,930	2.33 %
300 < Loan Size <= 350	860,241,382	3.11 %	2,671	0.90 %
350 < Loan Size <= 400	467,986,097	1.69 %	1,257	0.42 %
400 < Loan Size <= 450	284,104,844	1.03 %	672	0.23 %
450 < Loan Size <= 500	181,608,503	0.66 %	384	0.13 %
500 < Loan Size <= 550	131,255,805	0.48 %	250	0.08 %
550 < Loan Size <= 600	97,054,855	0.35 %	169	0.06 %
600 < Loan Size <= 650	64,714,289	0.23 %	104	0.04 %
650 < Loan Size <= 700	51,289,672	0.19 %	76	0.03 %
700 < Loan Size <= 750	44,958,303	0.16 %	62	0.02 %
750 < Loan Size <= 800	31,006,579	0.11 %	40	0.01 %
800 < Loan Size <= 850	29,843,099	0.11 %	36	0.01 %
850 < Loan Size <= 900	27,887,797	0.10 %	32	0.01 %
900 < Loan Size <= 950	15,707,295	0.06 %	17	0.01 %
950 < Loan Size <= 1000	20,385,342	0.07 %	21	0.01 %
Loan Size > 1000	85,209,592	0.31 %	63	0.02 %
Total	27,616,481,065	100.00 %	297,052	100.00 %

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
LTV <=0.1	447,473,675	1.62 %	38,500	12.96 %
0.1 < LTV <= 0.2	1,196,304,713	4.33 %	38,678	13.02 %
0.2 < LTV <= 0.3	1,782,113,924	6.45 %	32,758	11.03 %
0.3 < LTV <= 0.4	2,298,529,541	8.32 %	30,164	10.15 %
0.4 < LTV <= 0.5	2,618,561,977	9.48 %	26,952	9.07 %
0.5 < LTV <= 0.6	2,811,960,187	10.18 %	24,390	8.21 %
0.6 < LTV <= 0.7	3,136,114,620	11.36 %	23,457	7.90 %
0.7 < LTV <= 0.8	3,661,913,649	13.26 %	25,172	8.47 %
0.8 < LTV <= 0.9	4,357,078,243	15.78 %	27,151	9.14 %
0.9 < LTV <= 1.0	5,064,937,924	18.34 %	28,501	9.59 %
1.0 < LTV <= 1.1	234,645,121	0.85 %	1,271	0.43 %
1.1 < LTV <= 1.2	3,739,761	0.01 %	27	0.01 %
LTV > 1.2	3,107,730	0.01 %	31	0.01 %
Total	27,616,481,065	100.00%	297,052	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

4. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Mortg Covg Ratio = 0	3,926,379	0.01 %	800	0.27 %
0 < Mortg Covg Ratio <= 0.1	103,125,480	0.37 %	233	0.08 %
0.1 < Mortg Covg Ratio <= 0.2	253,859,868	0.92 %	819	0.28 %
0.2 < Mortg Covg Ratio <= 0.3	504,752,847	1.83 %	1,895	0.64 %
0.3 < Mortg Covg Ratio <= 0.4	993,298,445	3.60 %	4,310	1.45 %
0.4 < Mortg Covg Ratio <= 0.5	1,357,931,263	4.92 %	6,557	2.21 %
0.5 < Mortg Covg Ratio <= 0.6	2,136,235,146	7.74 %	10,993	3.70 %
0.6 < Mortg Covg Ratio <= 0.7	1,334,482,330	4.83 %	7,942	2.67 %
0.7 < Mortg Covg Ratio <= 0.8	794,516,275	2.88 %	5,304	1.79 %
0.8 < Mortg Covg Ratio <= 0.9	468,286,350	1.70 %	3,365	1.13 %
0.9 < Mortg Covg Ratio <= 1.0	438,674,781	1.59 %	3,194	1.08 %
1.0 < Mortg Covg Ratio <= 1.1	5,917,992,407	21.43 %	39,449	13.28 %
1.1 < Mortg Covg Ratio <= 1.2	4,014,067,308	14.54 %	32,687	11.00 %
1.2 < Mortg Covg Ratio <= 1.3	2,418,894,142	8.76 %	22,651	7.63 %
1.3 < Mortg Covg Ratio <= 1.4	1,342,370,502	4.86 %	15,086	5.08 %
1.4 < Mortg Covg Ratio <= 1.5	1,043,633,227	3.78 %	12,926	4.35 %
1.5 < Mortg Covg Ratio <= 1.6	621,710,376	2.25 %	8,668	2.92 %
1.6 < Mortg Covg Ratio <= 1.7	515,705,053	1.87 %	7,746	2.61 %
1.7 < Mortg Covg Ratio <= 1.8	473,436,428	1.71 %	7,726	2.60 %
1.8 < Mortg Covg Ratio <= 1.9	344,290,756	1.25 %	6,245	2.10 %
1.9 < Mortg Covg Ratio <= 2.0	274,324,237	0.99 %	5,299	1.78 %
Mortg Covg Ratio > 2	2,260,967,464	8.19 %	93,157	31.36 %
Total	27,616,481,065	100.00%	297,052	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

5. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
0.0 < Tot Covg Ratio <= 1	216,513,716	0.78 %	2,023	0.68 %
1.0 < Tot Covg Ratio <= 1.2	14,512,695,151	52.55 %	91,817	30.91 %
1.2 < Tot Covg Ratio <= 1.4	5,355,188,173	19.39 %	45,831	15.43 %
1.4 < Tot Covg Ratio <= 1.6	2,310,925,835	8.37 %	25,127	8.46 %
1.6 < Tot Covg Ratio <= 1.8	1,337,642,200	4.84 %	17,472	5.88 %
1.8 < Tot Covg Ratio <= 2.0	832,125,669	3.01 %	12,846	4.32 %
2.0 < Tot Covg Ratio <= 2.2	593,230,863	2.15 %	10,277	3.46 %
2.2 < Tot Covg Ratio <= 2.4	457,085,383	1.66 %	8,921	3.00 %
2.4 < Tot Covg Ratio <= 2.6	363,092,870	1.31 %	7,918	2.67 %
2.6 < Tot Covg Ratio <= 2.8	248,299,163	0.90 %	5,894	1.98 %
2.8 < Tot Covg Ratio <= 3.0	179,493,942	0.65 %	4,693	1.58 %
Tot Covg Ratio > 3	1,210,188,099	4.38 %	64,233	21.62 %
Total	27,616,481,065	100.00%	297,052	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

6. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	103,435	0.00 %	22	0.00 %
1991	152,431	0.00 %	26	0.01 %
1992	317,756	0.00 %	152	0.03 %
1993	1,625,958	0.01 %	289	0.06 %
1994	2,405,132	0.01 %	238	0.05 %
1995	2,881,801	0.01 %	207	0.04 %
1996	7,274,145	0.03 %	492	0.11 %
1997	12,097,182	0.04 %	1,857	0.40 %
1998	34,239,075	0.12 %	4,312	0.92 %
1999	95,868,347	0.35 %	8,964	1.92 %
2000	35,922,929	0.13 %	3,393	0.73 %
2001	34,469,709	0.12 %	2,157	0.46 %
2002	64,227,950	0.23 %	4,084	0.87 %
2003	246,372,021	0.89 %	13,302	2.85 %
2004	352,640,991	1.28 %	13,471	2.88 %
2005	760,956,491	2.76 %	26,386	5.65 %
2006	433,149,680	1.57 %	12,898	2.76 %
2007	291,978,448	1.06 %	9,905	2.12 %
2008	321,896,767	1.17 %	12,013	2.57 %
2009	1,152,026,981	4.17 %	26,130	5.59 %
2010	1,741,627,106	6.31 %	33,697	7.21 %
2011	1,335,101,206	4.83 %	27,430	5.87 %
2012	1,001,674,674	3.63 %	21,864	4.68 %
2013	1,222,751,776	4.43 %	22,303	4.77 %
2014	3,235,634,522	11.72 %	46,761	10.01 %
2015	9,016,895,160	32.65 %	110,465	23.65 %
2016	4,886,703,665	17.69 %	51,742	11.08 %
2017	1,325,485,731	4.80 %	12,599	2.70 %
Total	27,616,481,065	100.00%	467,159	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

7. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Seasoning <= 1	3,945,170,028	14.29 %	40,123	8.59 %
1 < Seasoning <= 2	6,191,559,757	22.42 %	68,505	14.66 %
2 < Seasoning <= 3	7,788,527,181	28.20 %	103,767	22.21 %
3 < Seasoning <= 4	1,118,877,340	4.05 %	19,596	4.19 %
4 < Seasoning <= 5	1,141,425,748	4.13 %	22,690	4.86 %
5 < Seasoning <= 6	1,050,327,645	3.80 %	23,009	4.93 %
6 < Seasoning <= 7	1,672,012,121	6.05 %	33,320	7.13 %
7 < Seasoning <= 8	1,575,343,575	5.70 %	30,655	6.56 %
8 < Seasoning <= 9	608,474,554	2.20 %	17,606	3.77 %
9 < Seasoning <= 10	284,714,474	1.03 %	11,278	2.41 %
10 < Seasoning <= 11	339,539,863	1.23 %	9,430	2.02 %
11 < Seasoning <= 12	628,920,873	2.28 %	20,728	4.44 %
12 < Seasoning <= 13	588,826,432	2.13 %	20,929	4.48 %
13 < Seasoning <= 14	298,434,822	1.08 %	13,707	2.93 %
14 < Seasoning <= 15	133,319,527	0.48 %	8,314	1.78 %
Seasoning > 15	251,007,126	0.91 %	23,502	5.03 %
Total	27,616,481,065	100.00%	467,159	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

8. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Remaining Maturity <= 5	1,464,367,519	5.30 %	109,195	23.37 %
5 < Remaining Maturity <= 10	4,145,636,483	15.01 %	113,945	24.39 %
10 < Remaining Maturity <= 15	5,807,710,120	21.03 %	87,597	18.75 %
15 < Remaining Maturity <= 20	7,419,649,662	26.87 %	80,490	17.23 %
20 < Remaining Maturity <= 25	8,417,282,610	30.48 %	72,923	15.61 %
25 < Remaining Maturity <= 30	338,444,043	1.23 %	2,768	0.59 %
30 < Remaining Maturity <= 35	22,673,434	0.08 %	235	0.05 %
35 < Remaining Maturity <= 40	717,194	0.00 %	6	0.00 %
Remaining Maturity > 40	0	0.00%	0	0.00%
Total	27,616,481,065	100.00%	467,159	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

9. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Original Maturity <= 5	140,534,865	0.51 %	4,193	0.90 %
5 < Original Maturity <= 10	1,694,333,308	6.14 %	50,570	10.83 %
10 < Original Maturity <= 15	5,323,961,390	19.28 %	155,038	33.19 %
15 < Original Maturity <= 20	9,060,021,314	32.81 %	145,686	31.19 %
20 < Original Maturity <= 25	9,736,204,055	35.26 %	94,560	20.24 %
25 < Original Maturity <= 30	1,557,849,878	5.64 %	16,068	3.44 %
30 < Original Maturity <= 35	70,820,626	0.26 %	702	0.15 %
35 < Original Maturity <= 40	31,715,114	0.11 %	334	0.07 %
40 < Original Maturity <= 45	1,040,515	0.00 %	8	0.00 %
Total	27,616,481,065	100.00%	467,159	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

10. Interest Type

Interest Type	Outstanding Principal		No. of Advances	
		%		%
Fixed	20,534,156,170	74.35 %	340,115	72.80 %
Variable with cap	6,982,837,499	25.29 %	117,048	25.06 %
Variable without cap	99,487,395	0.36 %	9,996	2.14 %
Total	27,616,481,065	100.00%	467,159	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

11. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
DTI <= 0.1	175,979,313	0.64 %	8,048	1.72 %
0.1 < DTI <= 0.2	1,785,363,064	6.46 %	49,417	10.58 %
0.2 < DTI <= 0.3	6,329,807,419	22.92 %	114,006	24.40 %
0.3 < DTI <= 0.4	9,533,705,842	34.52 %	133,504	28.58 %
0.4 < DTI <= 0.5	5,341,299,177	19.34 %	72,462	15.51 %
0.5 < DTI <= 0.6	2,065,916,905	7.48 %	28,188	6.03 %
0.6 < DTI <= 0.7	1,027,140,929	3.72 %	13,602	2.91 %
0.7 < DTI <= 0.8	492,724,720	1.78 %	6,603	1.41 %
DTI > 0.8	412,198,762	1.49 %	5,977	1.28 %
Unknown	452,344,933	1.64 %	35,352	7.57 %
Total	27,616,481,065	100.00%	467,159	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

12. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
Employee loan	348,988,895	1.26 %	8,986	1.92 %
Not an employee loan	27,267,492,170	98.74 %	458,173	98.08 %
Total	27,616,481,065	100.00%	467,159	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

13. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
Interest Rate <= 1%	1,337,199,914	4.84 %	34,427	7.37 %
1% < Interest Rate <= 2%	3,534,056,708	12.80 %	58,931	12.61 %
2% < Interest Rate <= 3%	16,518,963,769	59.82 %	210,402	45.04 %
3% < Interest Rate <= 4%	4,346,938,496	15.74 %	87,621	18.76 %
4% < Interest Rate <= 5%	1,501,540,168	5.44 %	56,437	12.08 %
5% < Interest Rate <= 6%	346,083,459	1.25 %	15,836	3.39 %
6% < Interest Rate <= 7%	29,154,159	0.11 %	2,959	0.63 %
7% < Interest Rate <= 8%	2,526,858	0.01 %	538	0.12 %
8% < Interest Rate <= 9%	8,897	0.00 %	5	0.00 %
9% < Interest Rate <= 10%	8,637	0.00 %	2	0.00 %
10% < Interest Rate <= 11%	0	0.00 %	1	0.00 %
Total	27,616,481,065	100.00%	467,159	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

14. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
Fixed Until Maturity	20,633,448,657	74.71 %	350,087	74.94 %
2017	2,220,813,071	8.04 %	44,383	9.50 %
2018	2,473,912,058	8.96 %	47,483	10.16 %
2019	447,915,325	1.62 %	5,720	1.22 %
2020	451,210,259	1.63 %	5,458	1.17 %
2021	369,782,072	1.34 %	3,922	0.84 %
2022	231,570,032	0.84 %	2,378	0.51 %
2023	229,884,584	0.83 %	2,669	0.57 %
2024	84,120,522	0.30 %	889	0.19 %
2025	95,815,827	0.35 %	1,026	0.22 %
2026	256,763,928	0.93 %	2,139	0.46 %
2027	121,244,730	0.44 %	1,005	0.22 %
Total	27,616,481,065	100.00%	467,159	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

15. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	27,614,390,942	99.99 %	466,933	99.95 %
Quarterly	1,241,277	0.00 %	78	0.02 %
Unknown	848,845	0.00 %	148	0.03 %
Total	27,616,481,065	100.00%	467,159	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

16. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	27,001,410,303	97.77 %	451,765	96.70 %
Linear	322,192,852	1.17 %	12,657	2.71 %
Interest Only	233,906,750	0.85 %	2,219	0.47 %
Interest Only (with Insurance)	58,553,223	0.21 %	512	0.11 %
N.A.	417,938	0.00 %	6	0.00 %
Total	27,616,481,065	100.00%	467,159	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

17. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	27,186,753,519	98.44 %	461,185	98.72 %
1-30	94,226,796	0.34 %	1,168	0.25 %
31-60	31,325,684	0.11 %	397	0.08 %
61-90	29,550,657	0.11 %	367	0.08 %
91-120	3,568,855	0.01 %	39	0.01 %
121-150	31,597,240	0.11 %	353	0.08 %
151-180	13,506,320	0.05 %	165	0.04 %
> 180	134,912,536	0.49 %	1,571	0.34 %
Denounced	91,039,459	0.33 %	1,914	0.41 %
Total	27,616,481,065	100.00%	467,159	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-06-2017

18. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	4,028,883,792	14.59 %	67,030	14.35 %
Brabant Wallon	1,420,898,076	5.15 %	20,668	4.42 %
Brussels	2,517,954,603	9.12 %	29,946	6.41 %
Hainaut	3,491,259,809	12.64 %	63,714	13.64 %
Liège	2,704,433,673	9.79 %	46,383	9.93 %
Limburg	2,025,170,033	7.33 %	37,619	8.05 %
Luxembourg	744,842,362	2.70 %	12,254	2.62 %
Namur	1,535,862,013	5.56 %	25,885	5.54 %
Oost-Vlaanderen	3,503,412,993	12.69 %	63,574	13.61 %
Vlaams-Brabant	3,313,034,152	12.00 %	55,092	11.79 %
West-Vlaanderen	2,327,758,329	8.43 %	44,945	9.62 %
Other	2,971,231	0.01 %	49	0.01 %
Total	27,616,481,065	100.00%	467,159	100.00%