

Bass Master Issuer

Report date: 30 June 2018

MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:

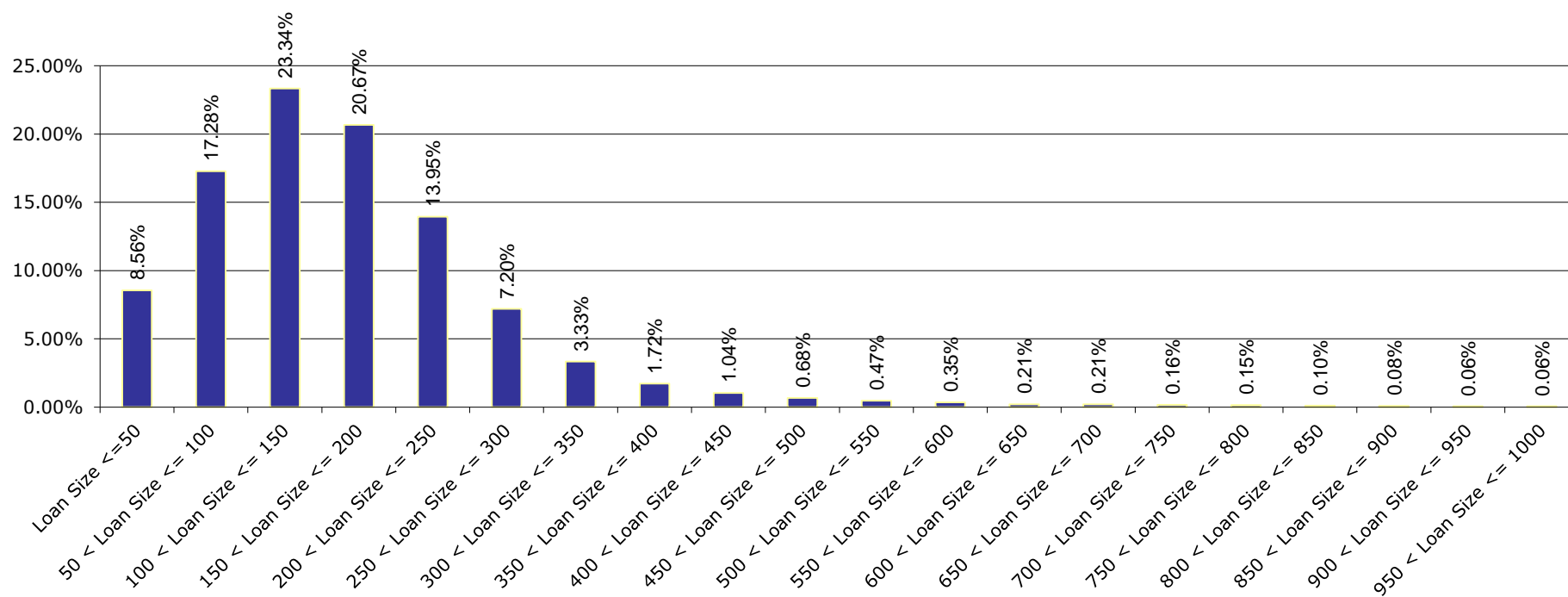
Reporting month as of ultimo:

Bass Master IssuerJune 2018

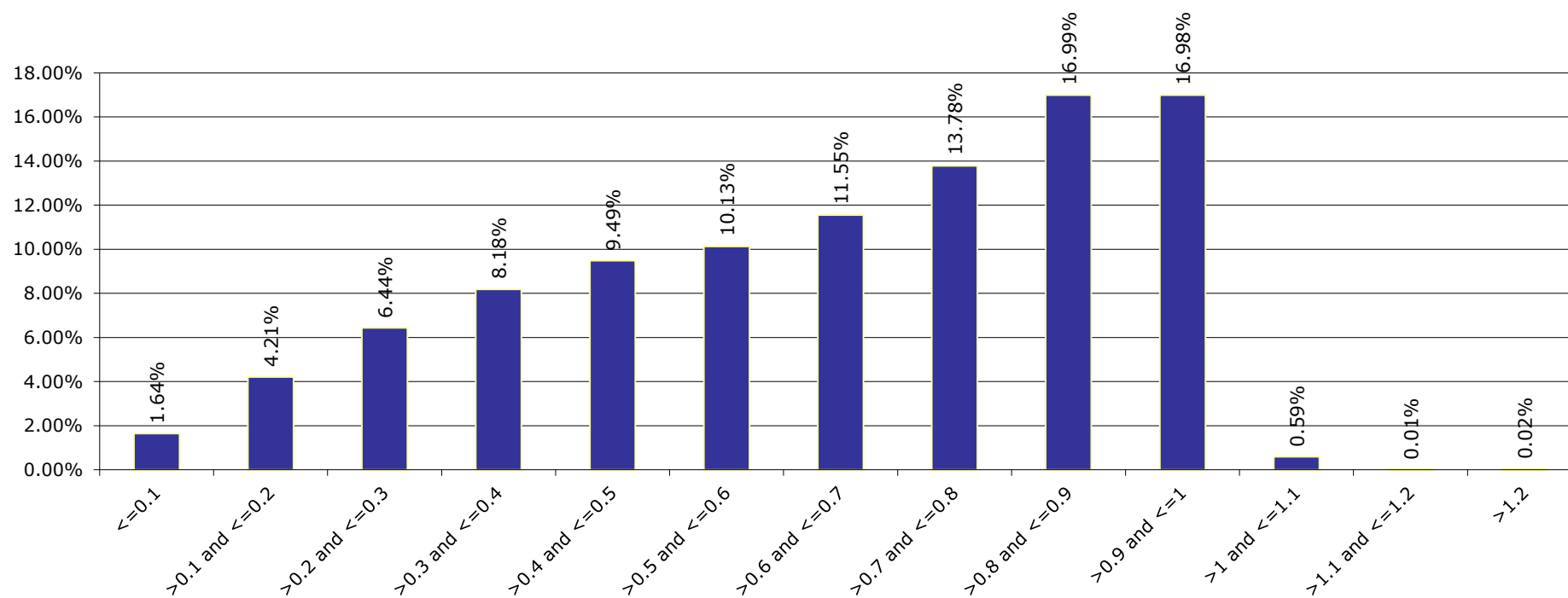
Key Characteristics

Oustanding Principal Balance (EUR)	27,626,275,062
Average Borrower Balance (EUR)	94,487
Maximum Borrower Balance (EUR)	1,971,293
Number of Borrowers	292,381
Number of Advances	465,286
Weighted Average Seasoning (years)	4.1
Weighted Average Remaining Maturity (years)	16.0
Weighted Average Coupon (%)	2.5
Weighted Average DTI	37.8%
Weighted Average Indexed LTV	64.1%
Weighted Mortgage Coverage Ratio	123.9%

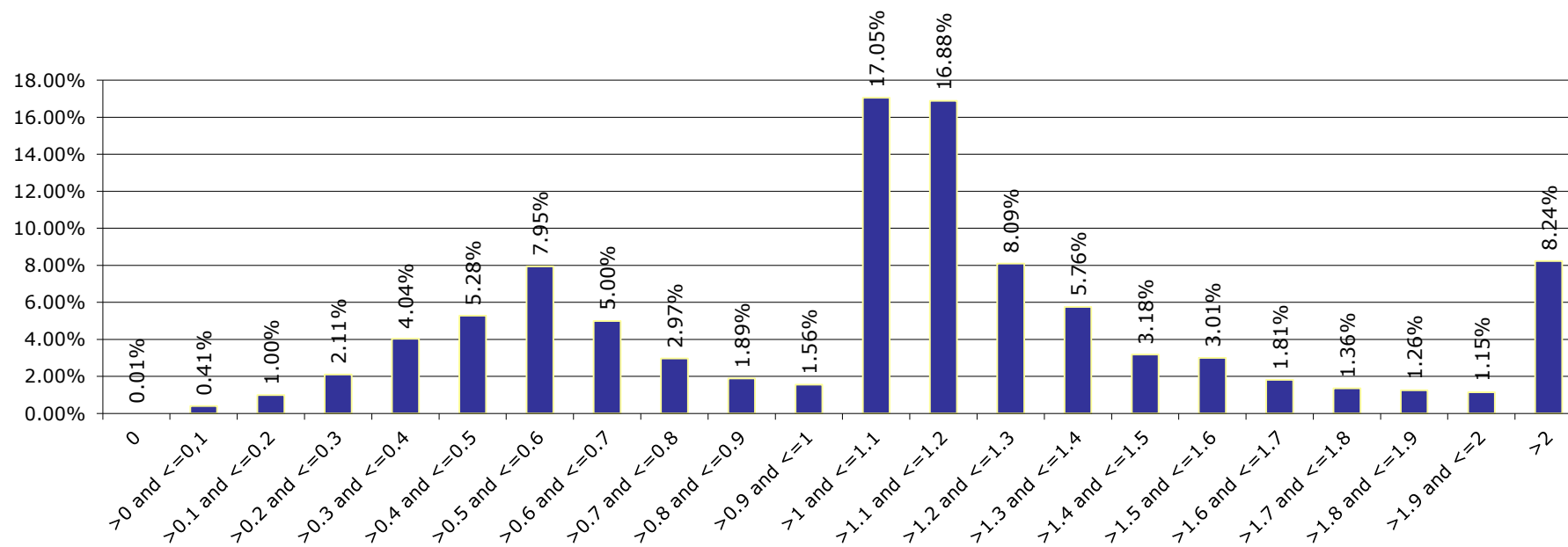
Loan Size per Borrower (in 1000€)



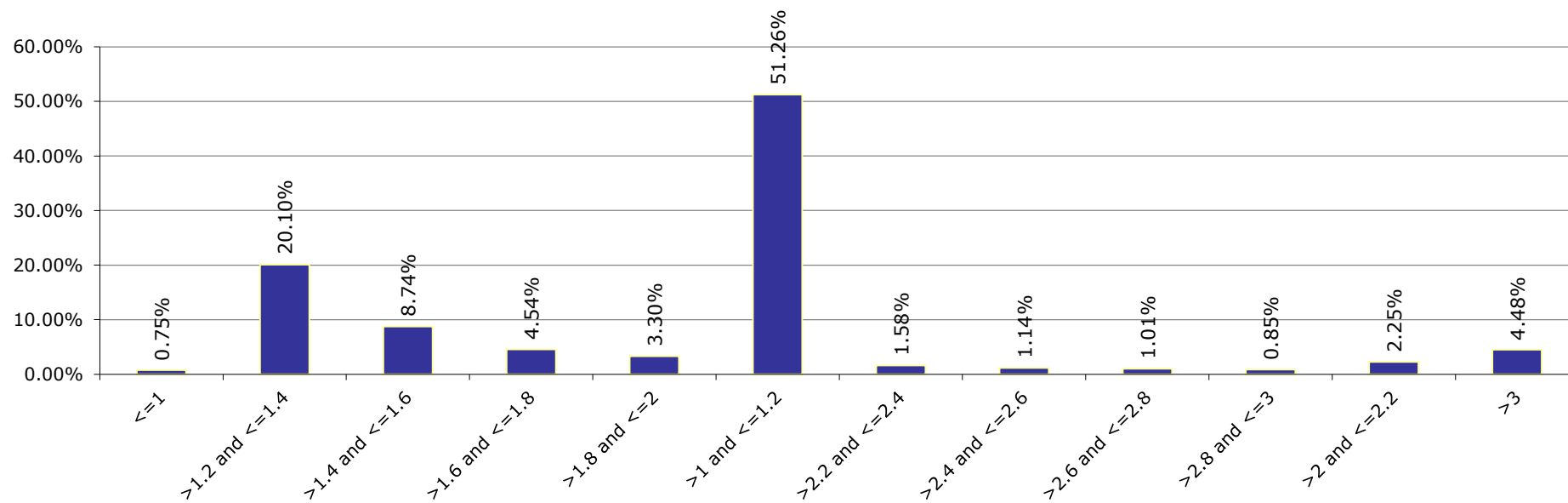
Loan to Value



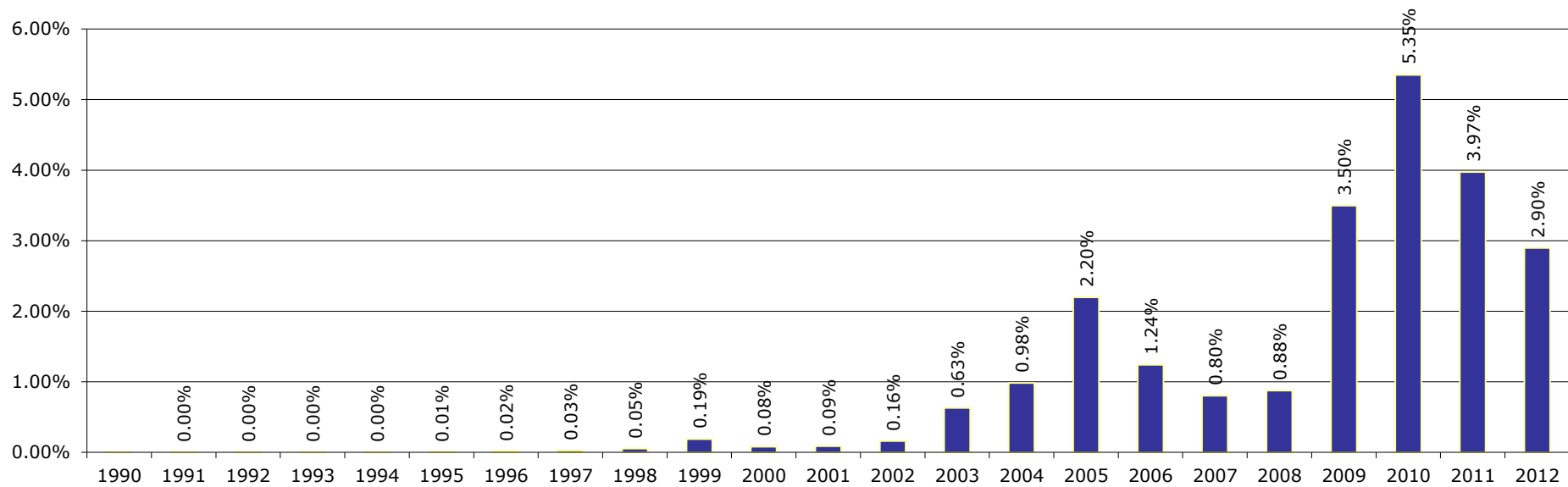
Mortgage Coverage Ratio



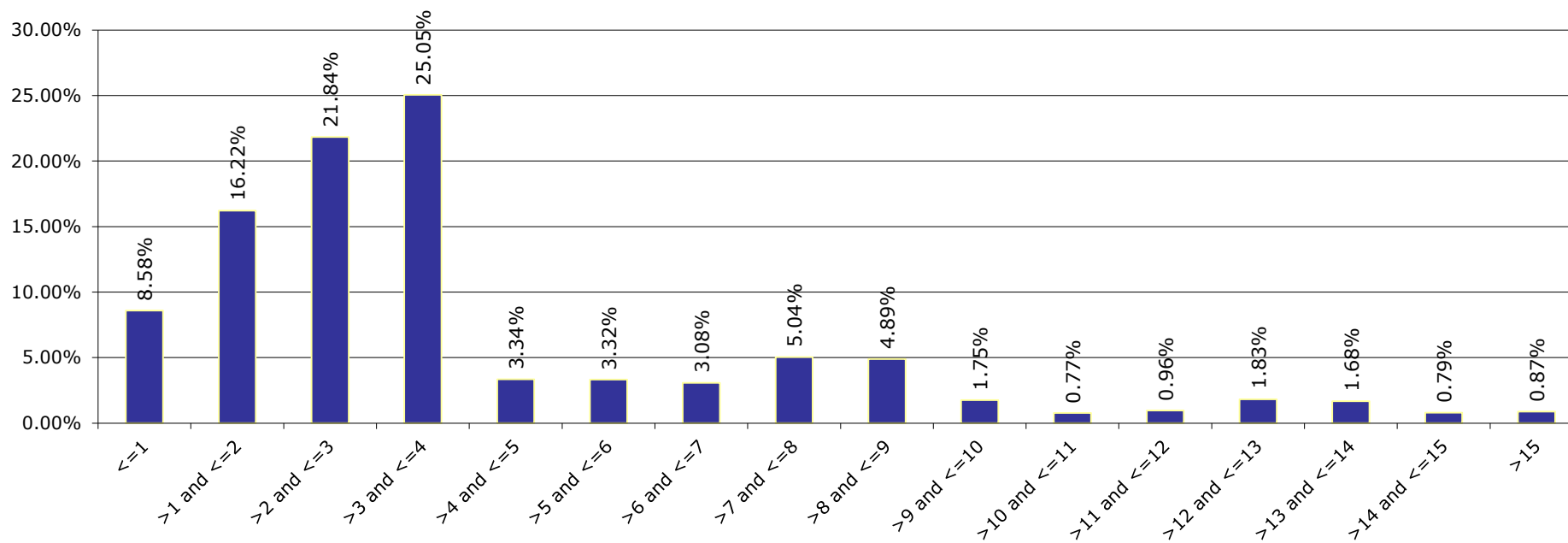
Total Coverage Ratio



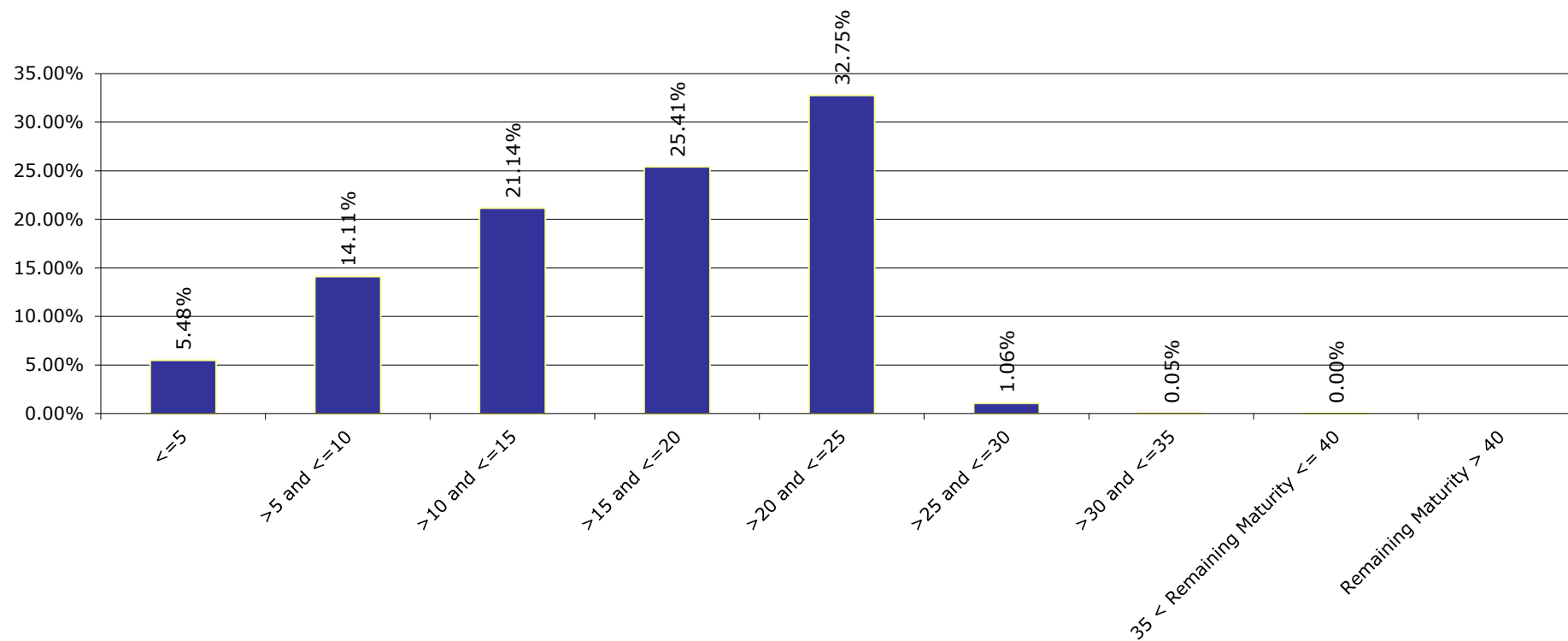
Origination Year



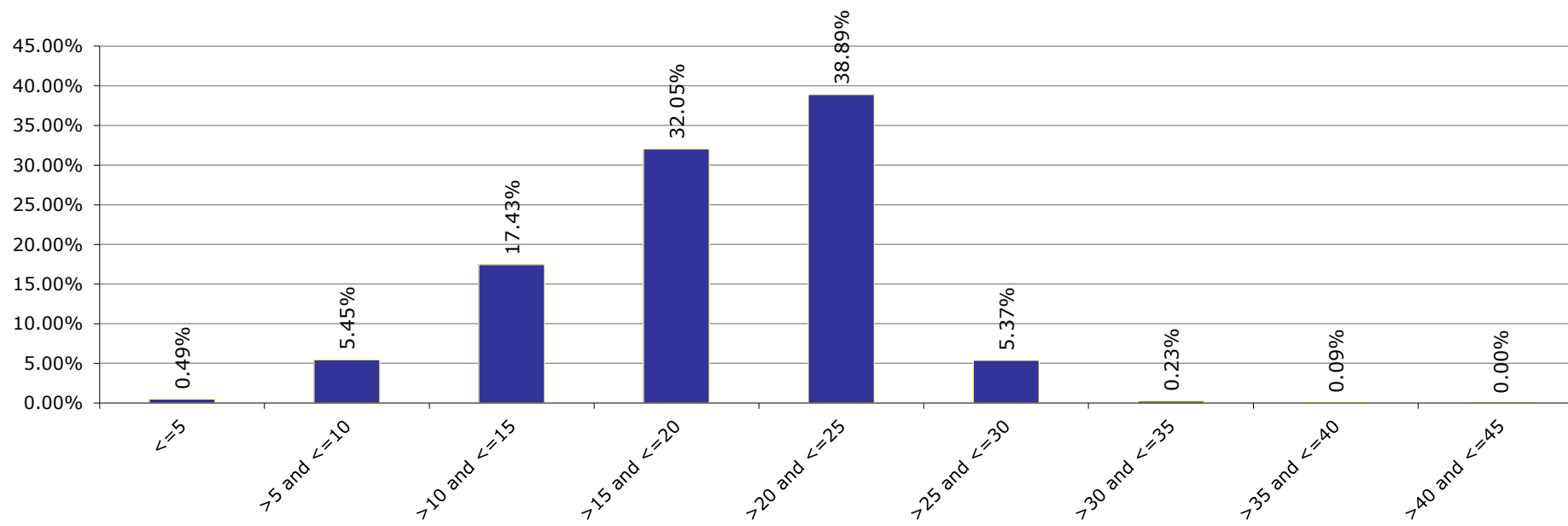
Seasoning



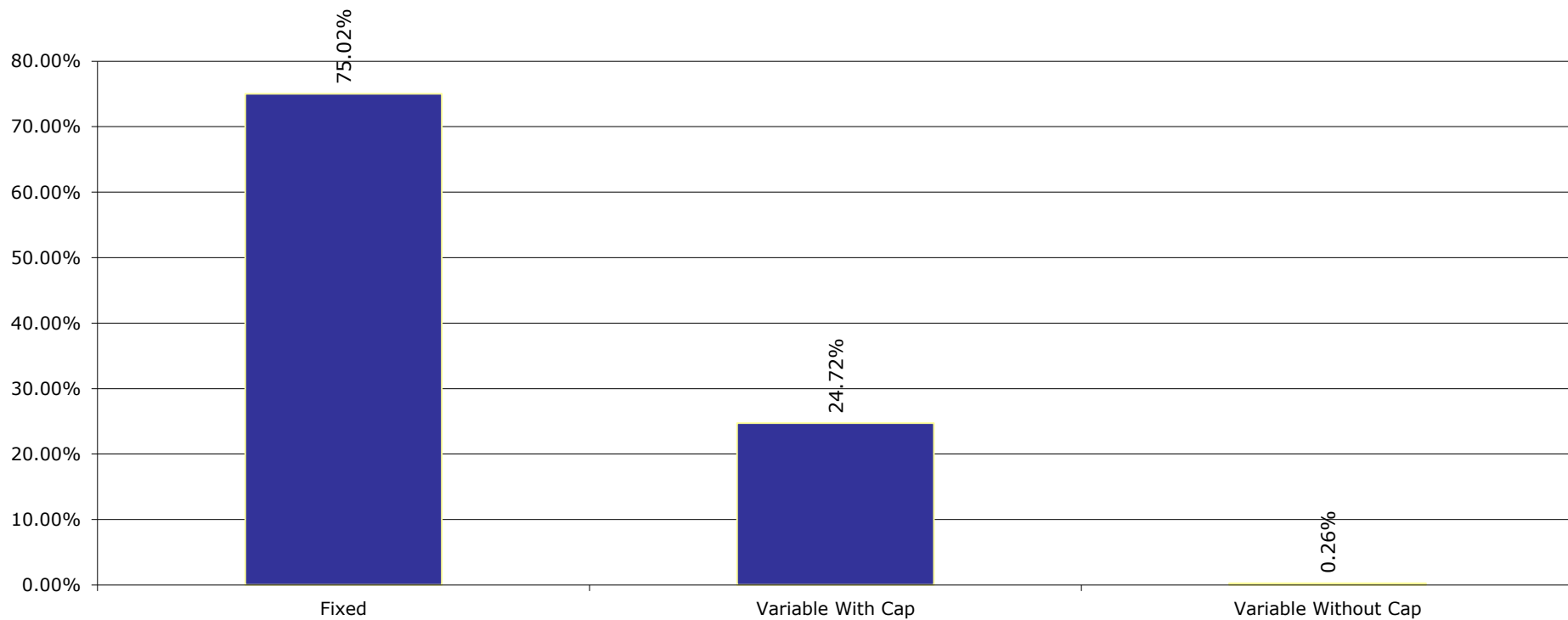
Remaining Maturity



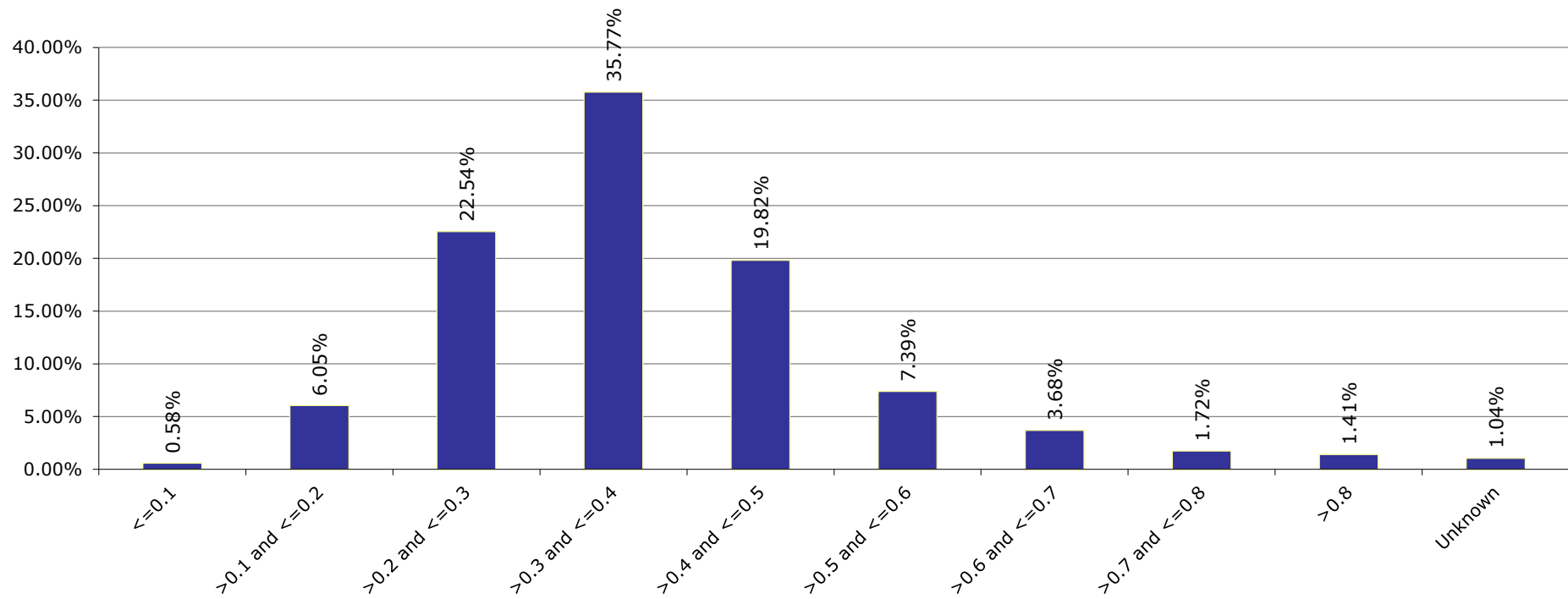
Original Maturity



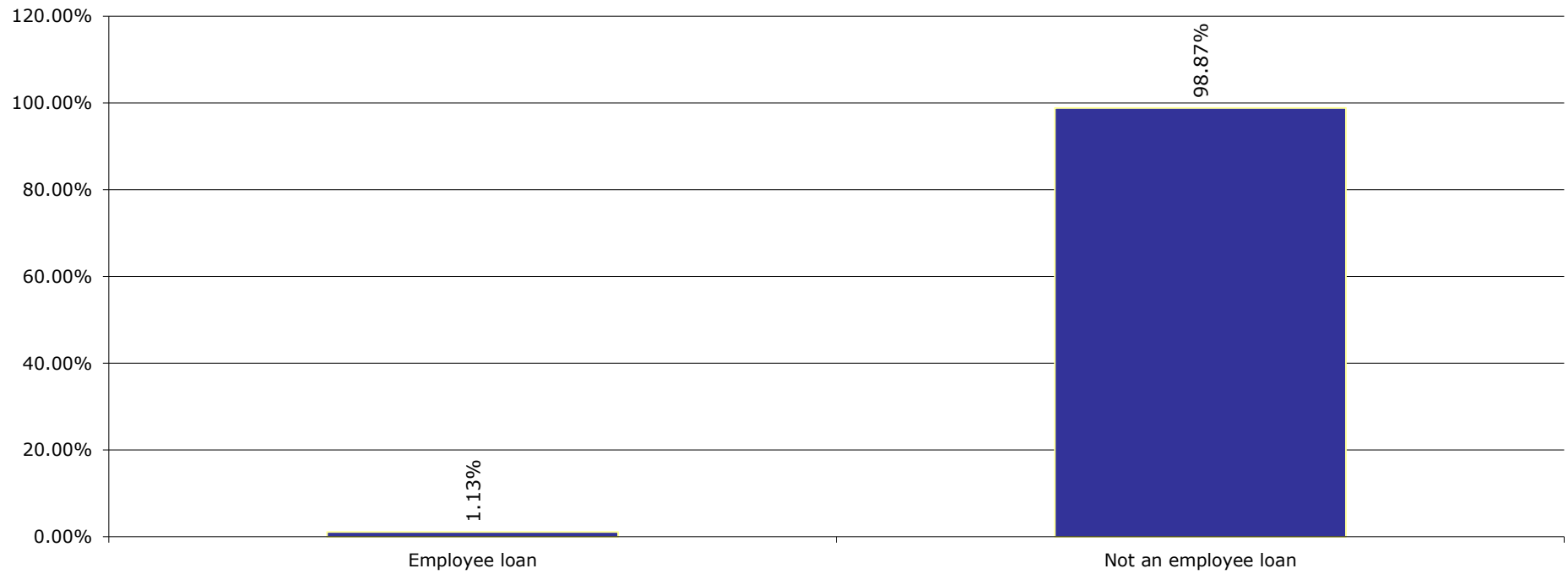
Interest Type



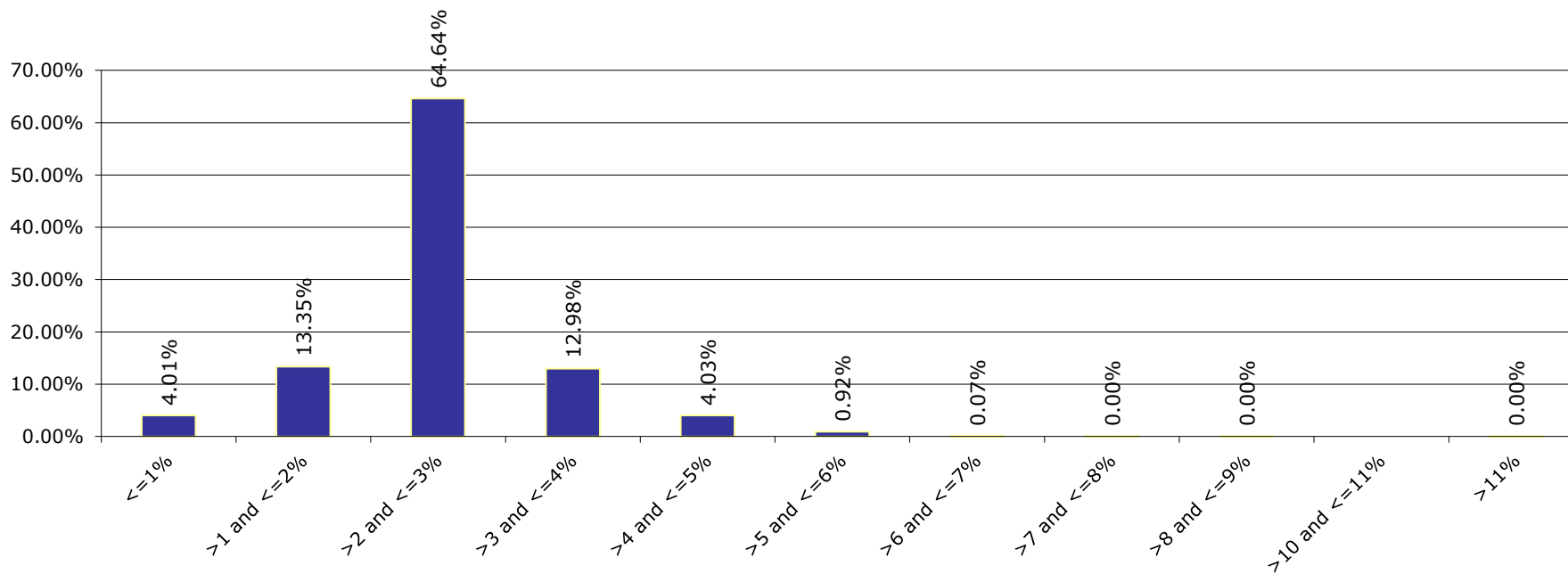
Debt to Income



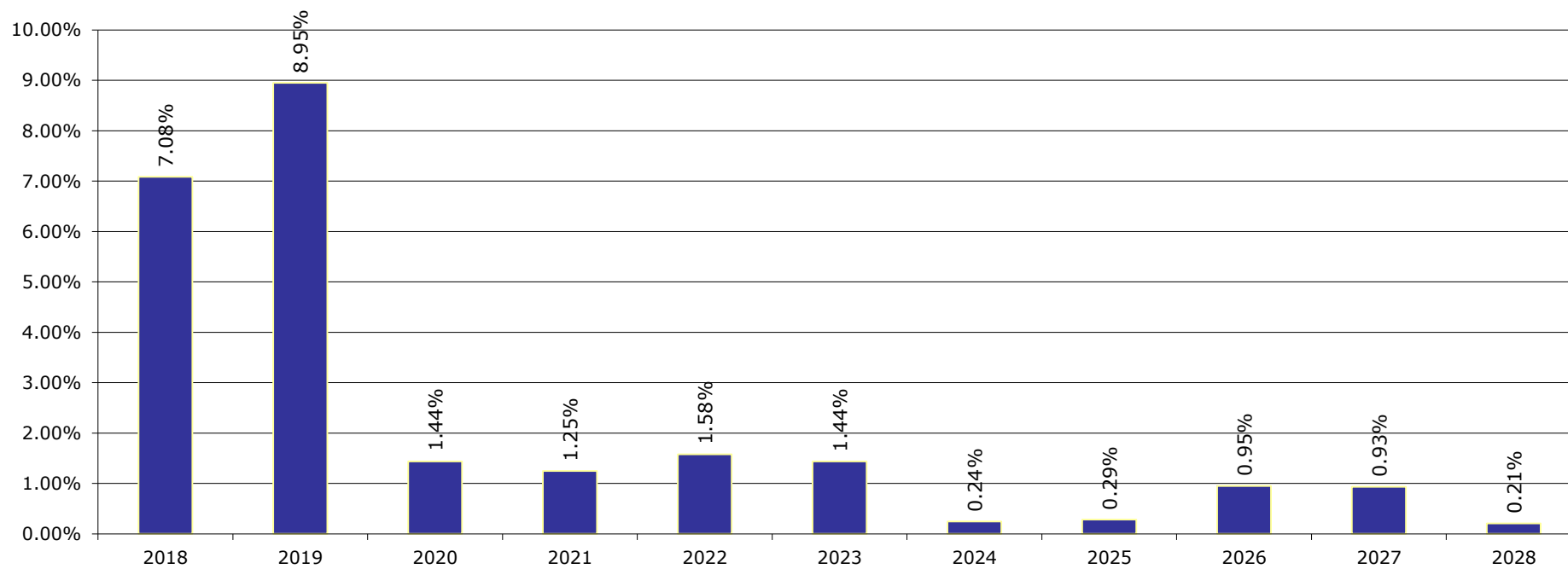
Employee Loans



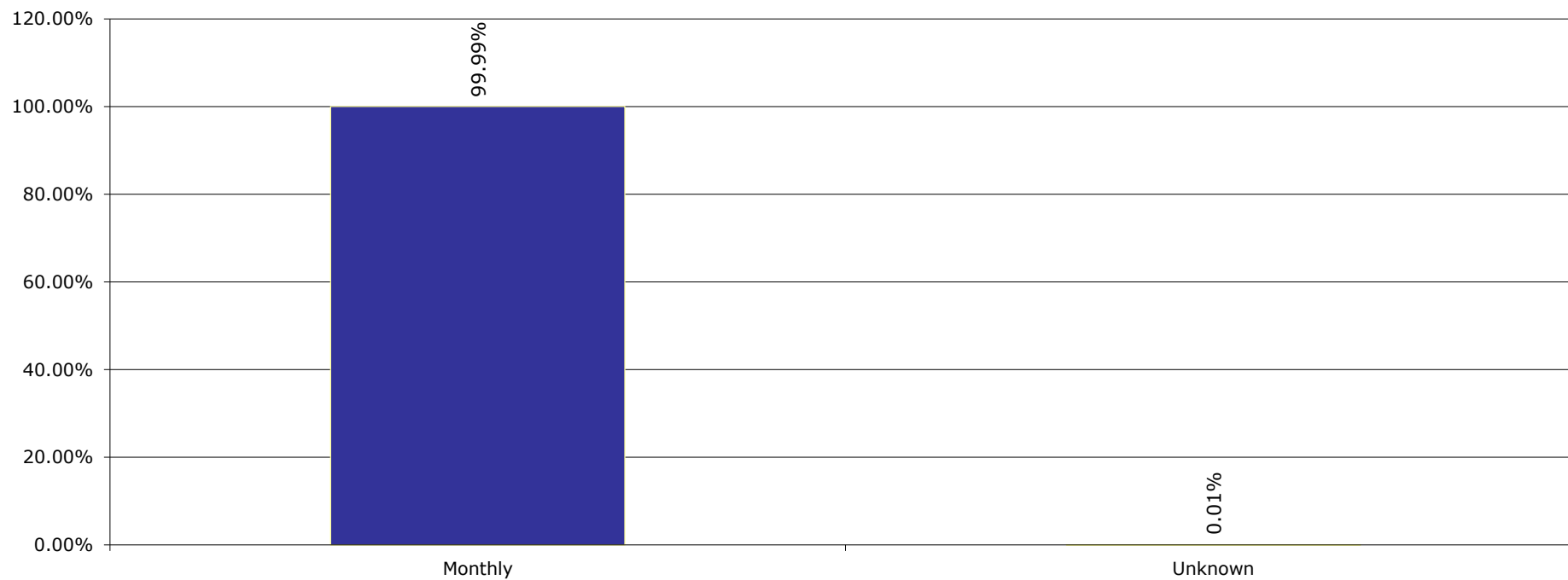
Interest Rate



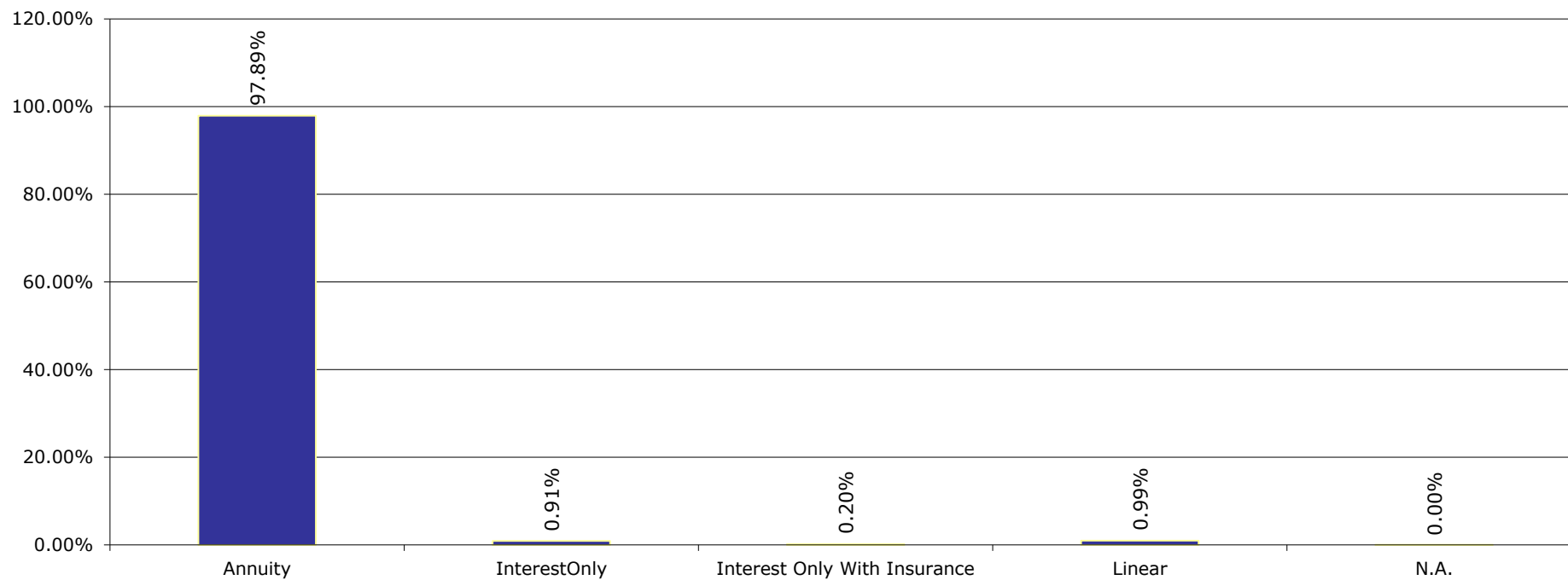
Next Reset Year



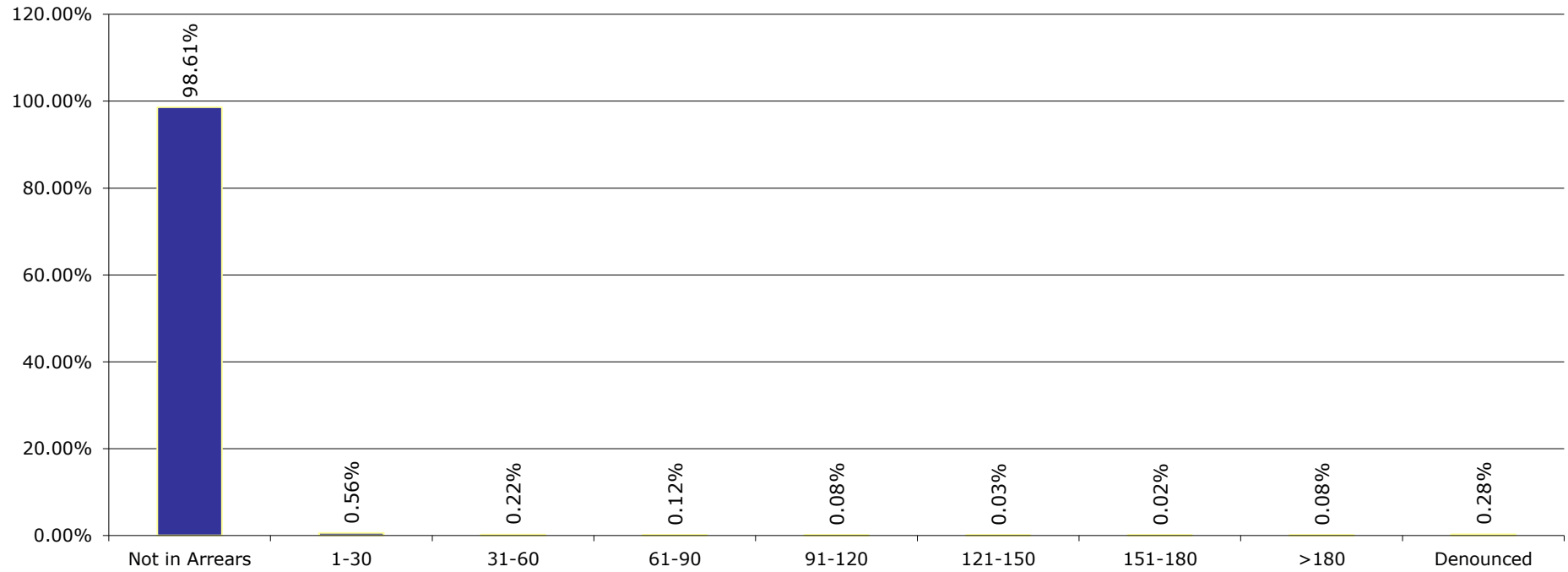
Interest Payment Frequency



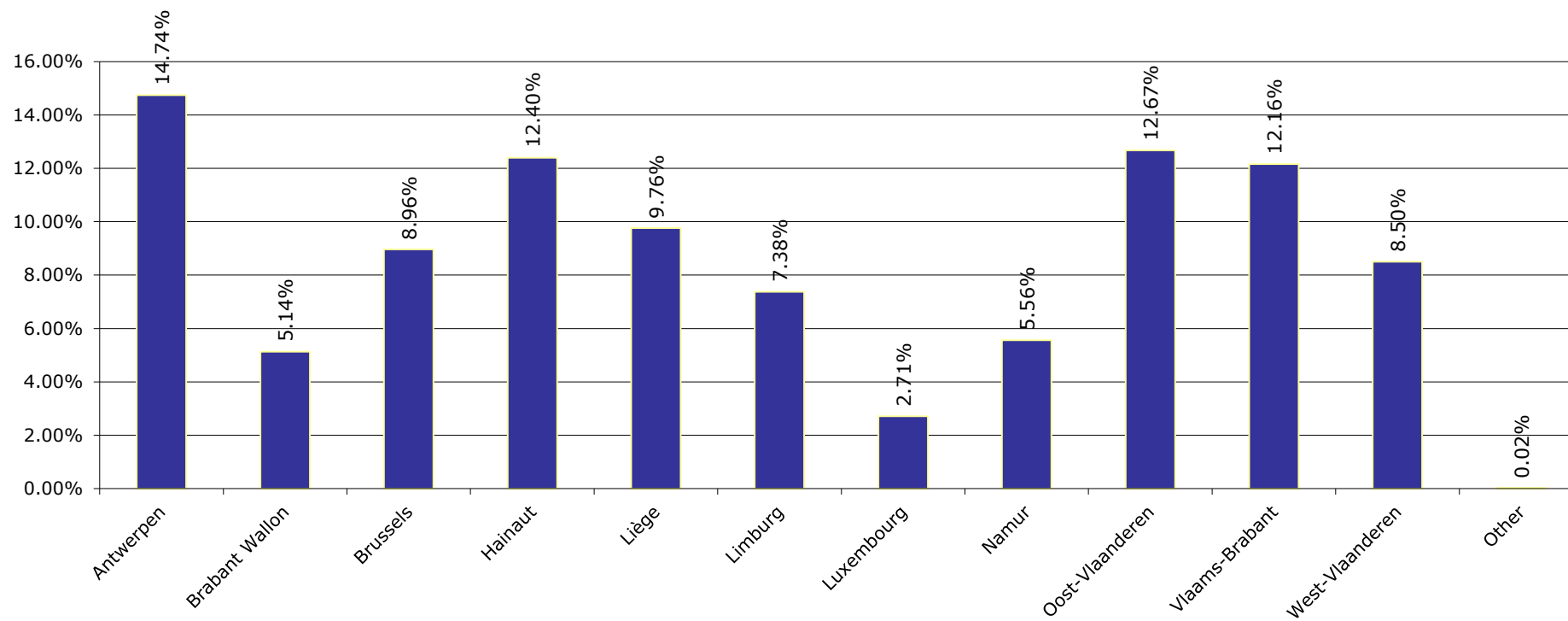
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

1. Key characteristics

Outstanding Principal Balance (EUR)	27,626,275,062
Average Borrower Balance (EUR)	94,487
Maximum Borrower Balance (EUR)	1,971,293
Number of Borrowers	292,381
Number of Advances	465,286
Weighted Average Seasoning (years)	4.1
Weighted Average Remaining Maturity (years)	16.0
Weighted Average Coupon (%)	2.5
Weighted Average DTI	37.8%
Weighted Average LTV	64.1%
MORTGAGE PORTFOLIO REPORT	Under review
Weighted Mortg Covg Ratio	123.90%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

2. Loan Size

Loan Size per Borrower (in 1000€)	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50	2,363,793,911.16	8.56 %	112,221.00	38.38 %
50 < Loan Size <= 100	4,773,574,473.92	17.28 %	64,259.00	21.98 %
100 < Loan Size <= 150	6,446,828,392.72	23.34 %	52,060.00	17.81 %
150 < Loan Size <= 200	5,709,799,179.22	20.67 %	33,067.00	11.31 %
200 < Loan Size <= 250	3,853,649,426.93	13.95 %	17,344.00	5.93 %
250 < Loan Size <= 300	1,989,264,541.55	7.20 %	7,335.00	2.51 %
300 < Loan Size <= 350	921,308,042.65	3.33 %	2,862.00	0.98 %
350 < Loan Size <= 400	473,936,871.09	1.72 %	1,272.00	0.44 %
400 < Loan Size <= 450	287,063,013.22	1.04 %	678.00	0.23 %
450 < Loan Size <= 500	186,703,205.51	0.68 %	394.00	0.13 %
500 < Loan Size <= 550	130,977,965.60	0.47%	250.00	0.09 %
550 < Loan Size <= 600	95,520,397.58	0.35 %	167.00	0.06 %
600 < Loan Size <= 650	57,226,631.12	0.21 %	92.00	0.03 %
650 < Loan Size <= 700	59,220,133.94	0.21 %	88.00	0.03 %
700 < Loan Size <= 750	44,089,342.62	0.16 %	61.00	0.02 %
750 < Loan Size <= 800	40,356,524.05	0.15 %	52.00	0.02 %
800 < Loan Size <= 850	27,304,711.13	0.10 %	33.00	0.01 %
850 < Loan Size <= 900	21,820,439.07	0.08 %	25.00	0.01 %
900 < Loan Size <= 950	16,517,908.59	0.06 %	18.00	0.01 %
950 < Loan Size <= 1000	15,655,541.08	0.06 %	16.00	0.01 %
Loan Size > 1000	111,664,409.02	0.40 %	87.00	0.03 %
Total	27,626,275,062	100.0 %	292,381.00	100.00 %

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
<=0.1	452,939,513	1.64 %	41,812	14.30 %
>0.1 and <=0.2	1,162,607,045	4.21 %	35,696	12.21 %
>0.2 and <=0.3	1,777,820,069	6.44 %	31,954	10.93 %
>0.3 and <=0.4	2,260,558,271	8.18 %	28,992	9.92 %
>0.4 and <=0.5	2,620,659,244	9.49 %	25,916	8.86 %
>0.5 and <=0.6	2,798,589,886	10.13 %	23,519	8.04 %
>0.6 and <=0.7	3,190,153,075	11.55 %	23,727	8.12 %
>0.7 and <=0.8	3,807,931,025	13.78 %	25,655	8.77 %
>0.8 and <=0.9	4,693,012,330	16.99 %	28,603	9.78 %
>0.9 and <=1	4,691,145,520	16.98 %	25,627	8.76 %
>1 and <=1.1	162,585,971	0.59 %	828	0.28 %
>1.1 and <=1.2	2,646,614	0.01 %	18	0.01 %
>1.2	5,626,499	0.02 %	34	0.01 %
Total	27,626,275,062	100.00%	292,381	100.00 %

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

4. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
0	2,600,515	0.01 %	925	0.32 %
>0 and <=0,1	112,809,776	0.41 %	275	0.09 %
>0.1 and <=0.2	275,815,070	1.00 %	917	0.31 %
>0.2 and <=0.3	583,455,378	2.11 %	2,142	0.73 %
>0.3 and <=0.4	1,115,469,773	4.04 %	4,774	1.63 %
>0.4 and <=0.5	1,457,792,330	5.28 %	6,959	2.38 %
>0.5 and <=0.6	2,196,064,485	7.95 %	11,095	3.79 %
>0.6 and <=0.7	1,380,283,479	5.00 %	8,159	2.79 %
>0.7 and <=0.8	820,059,552	2.97 %	5,507	1.88 %
>0.8 and <=0.9	522,655,941	1.89 %	3,771	1.29 %
>0.9 and <=1	430,753,268	1.56 %	3,212	1.10 %
>1 and <=1.1	4,710,060,602	17.05 %	30,837	10.55 %
>1.1 and <=1.2	4,664,066,452	16.88 %	35,625	12.18 %
>1.2 and <=1.3	2,235,602,740	8.09 %	20,651	7.06 %
>1.3 and <=1.4	1,591,071,369	5.76 %	16,525	5.65 %
>1.4 and <=1.5	878,360,559	3.18 %	10,754	3.68 %
>1.5 and <=1.6	831,004,913	3.01 %	11,033	3.77 %
>1.6 and <=1.7	500,386,378	1.81 %	7,439	2.54 %
>1.7 and <=1.8	375,476,486	1.36 %	6,078	2.08 %
>1.8 and <=1.9	347,536,428	1.26 %	5,967	2.04 %
>1.9 and <=2	318,699,419	1.15 %	5,775	1.98 %
>2	2,276,250,147	8.24 %	93,961	32.14 %
Total	27,626,275,062	100.00%	292,381	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

5. Total Coverage Ratio

Ranges	Outstanding Principal		No. of Borrowers	
		%		%
<=1	206,834,204	0.75 %	1,998	0.68 %
>1.2 and <=1.4	5,553,361,267	20.10 %	45,911	15.70 %
>1.4 and <=1.6	2,415,824,389	8.74 %	25,695	8.79 %
>1.6 and <=1.8	1,252,954,862	4.54 %	15,620	5.34 %
>1.8 and <=2	911,390,660	3.30 %	13,261	4.54 %
>1 and <=1.2	14,161,312,071	51.26 %	86,575	29.61 %
>2.2 and <=2.4	437,309,421	1.58 %	8,337	2.85 %
>2.4 and <=2.6	315,668,080	1.14 %	6,537	2.24 %
>2.6 and <=2.8	277,873,763	1.01 %	6,320	2.16 %
>2.8 and <=3	236,134,345	0.85 %	5,835	2.00 %
>2 and <=2.2	620,219,307	2.25 %	10,343	3.54 %
>3	1,237,392,693	4.48 %	65,949	22.56 %
Total	27,626,275,062	100.00%	292,381	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

6. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	69,216	0.00%	21	0.00 %
1991	115,954	0.00%	25	0.01 %
1992	88,665	0.00%	23	0.00 %
1993	431,235	0.00%	146	0.03 %
1994	1,216,133	0.00%	215	0.05 %
1995	1,921,381	0.01%	190	0.04 %
1996	5,054,479	0.02%	369	0.08 %
1997	7,507,638	0.03%	484	0.10 %
1998	14,934,949	0.05%	2,628	0.56 %
1999	52,343,245	0.19%	7,852	1.69 %
2000	22,395,150	0.08%	1,854	0.40 %
2001	24,310,627	0.09%	1,723	0.37 %
2002	44,998,716	0.16%	3,172	0.68 %
2003	174,086,743	0.63%	9,812	2.11 %
2004	271,585,576	0.98%	12,792	2.75 %
2005	607,130,556	2.20%	23,947	5.15 %
2006	343,149,255	1.24%	11,729	2.52 %
2007	221,736,293	0.80%	6,618	1.42 %
2008	242,237,049	0.88%	9,198	1.98 %
2009	966,504,994	3.50%	24,708	5.31 %
2010	1,477,933,236	5.35%	31,525	6.78 %
2011	1,097,232,795	3.97%	25,422	5.46 %
2012	800,444,433	2.90%	20,033	4.31 %
2013	999,391,848	3.62%	20,552	4.42 %
2014	2,778,341,336	10.06%	44,579	9.58 %
2015	8,359,354,618	30.26%	109,682	23.57 %
2016	4,953,578,433	17.93%	55,530	11.93 %
2017	3,154,433,298	11.42%	31,369	6.74 %
2018	1,003,747,210	3.63%	9,088	1.95 %
Total	27,626,275,062	100.00%	465,286	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

7. Seasoning

Ranges (in year)	Outstanding Principal		No. of Advances	
		%		%
<=1	2,371,080,001	8.58 %	22,110	4.75 %
>1 and <=2	4,479,716,837	16.22 %	48,326	10.39 %
>2 and <=3	6,034,881,929	21.84 %	70,605	15.17 %
>3 and <=4	6,919,008,964	25.05 %	100,628	21.63 %
>4 and <=5	924,033,251	3.34 %	18,337	3.94 %
>5 and <=6	916,769,989	3.32 %	20,708	4.45 %
>6 and <=7	850,404,050	3.08 %	21,248	4.57 %
>7 and <=8	1,391,892,098	5.04 %	30,866	6.63 %
>8 and <=9	1,351,997,985	4.89 %	29,028	6.24 %
>9 and <=10	482,346,634	1.75 %	16,437	3.53 %
>10 and <=11	212,736,572	0.77 %	6,381	1.37 %
>11 and <=12	265,362,188	0.96 %	8,261	1.78 %
>12 and <=13	504,628,830	1.83 %	18,869	4.06 %
>13 and <=14	463,904,406	1.68 %	19,267	4.14 %
>14 and <=15	217,190,586	0.79 %	12,427	2.67 %
>15	240,320,744	0.87 %	21,788	4.68 %
Total	27,626,275,062	100.00%	465,286	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

8. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=5	1,514,725,803.40	5.48%	112,437	24.17%
>5 and <=10	3,898,348,714.44	14.11%	106,312	22.85%
>10 and <=15	5,840,177,926.12	21.14%	87,975	18.91%
>15 and <=20	7,020,214,861.24	25.41%	77,507	16.66%
>20 and <=25	9,046,780,556.89	32.75%	78,520	16.88%
>25 and <=30	291,780,293.31	1.06%	2,384	0.51%
>30 and <=35	14,246,906.37	0.05%	151	0.03%
35 < Remaining Maturity <= 40	0.00	0.00%	0	0.00%
Remaining Maturity > 40	0.00	0.00%	0	0.00%
Total	27,626,275,062	100.00%	465,286	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

9. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=5	134,064,003.65	0.49%	3,924	0.84%
>5 and <=10	1,504,280,510.29	5.45%	50,189	10.79%
>10 and <=15	4,816,443,057.48	17.43%	146,402	31.46%
>15 and <=20	8,853,445,066.45	32.05%	143,744	30.89%
>20 and <=25	10,744,498,650.45	38.89%	104,492	22.46%
>25 and <=30	1,482,978,149.29	5.37%	15,601	3.35%
>30 and <=35	64,645,279.73	0.23%	659	0.14%
>35 and <=40	24,974,229.97	0.09%	268	0.06%
>40 and <=45	946,114.46	0.00%	7	0.00%
Total	27,626,275,062	100.00%	465,286	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

10. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	20,725,782,548.42	75.02%	344,117	73.96%
Variable With Cap	6,828,721,579.85	24.72%	112,291	24.13%
Variable Without Cap	71,770,933.50	0.26%	8,878	1.91%
Total	27,626,275,062	100.00%	465,286	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

11. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
<=0.1	160,483,487.26	0.58%	7,882	1.69%
>0.1 and <=0.2	1,670,121,343.70	6.05%	48,580	10.44%
>0.2 and <=0.3	6,227,603,537.35	22.54%	114,908	24.70%
>0.3 and <=0.4	9,880,547,908.24	35.77%	139,628	30.01%
>0.4 and <=0.5	5,476,818,587.08	19.82%	75,117	16.14%
>0.5 and <=0.6	2,041,418,225.98	7.39%	28,542	6.13%
>0.6 and <=0.7	1,015,884,714.30	3.68%	13,688	2.94%
>0.7 and <=0.8	476,454,473.00	1.72%	6,542	1.41%
>0.8	388,572,128.17	1.41%	5,819	1.25%
Unknown	288,370,656.69	1.04%	24,580	5.28%
Total	27,626,275,062	100.00%	465,286	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

12. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
Employee loan	312,141,241.10	1.13%	8,261	1.78%
Not an employee loan	27,314,133,820.67	98.87%	457,025	98.22%
Total	27,626,275,062	100.00%	465,286	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

13. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
<=1%	1,106,741,331.23	4.01%	31,003	6.66%
>1 and <=2%	3,688,915,771.27	13.35%	60,009	12.90%
>2 and <=3%	17,856,434,518.06	64.64%	232,389	49.95%
>3 and <=4%	3,586,916,026.11	12.98%	80,291	17.26%
>4 and <=5%	1,112,386,025.36	4.03%	46,999	10.10%
>5 and <=6%	254781411.8	0.92%	12278	2.64%
>6 and <=7%	18,205,907.19	0.07%	2,056	0.44%
>7 and <=8%	795,132.19	0.00%	183	0.04%
>8 and <=9%	5,403.63	0.00%	3	0.00%
>10 and <=11%	0	0.00%	1	0.00%
>11%	1,093,534.95	0.00%	74	0.02%
Total	27,626,275,062	100.00%	465,286	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

14. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
2018	1,956,658,038.73	7.08%	40,688	8.74%
2019	2,471,690,658.82	8.95%	45,930	9.87%
2020	397,936,100.45	1.44%	4,836	1.04%
2021	344,320,540.65	1.25%	3,749	0.81%
2022	436,801,420.69	1.58%	4,206	0.90%
2023	397,446,877.83	1.44%	4,223	0.91%
2024	67,224,723.16	0.24%	734	0.16%
2025	78,796,128.98	0.29%	880	0.19%
2026	262,367,554.65	0.95%	2,284	0.49%
2027	257,603,985.12	0.93%	2,229	0.48%
2028	57,180,724.66	0.21%	430	0.09%
Fixed until maturity	20,898,248,308.03	75.65%	355,097	76.32%
Total	27,626,275,062	100.00%	465,286	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

15. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	27,624,592,383.02	99.99%	465,092	99.96%
Unknown	1,682,678.75	0.01%	194	0.04%
Total	27,626,275,062	100.00%	465,286	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

16. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	27,044,373,760.32	97.89%	451,312	97.00%
InterestOnly	251,936,050.82	0.91%	2,353	0.51%
Interest Only With Insurance	55,968,951.96	0.20%	471	0.10%
Linear	273,936,197.42	0.99%	11,147	2.40%
N.A.	60,101.25	0.00%	3	0.00%
Total	27,626,275,062	100.00%	465,286	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

17. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	27,242,656,927	98.61 %	459,733	98.81%
1-30	155,879,122	0.56 %	1,923	0.41%
31-60	59,816,213	0.22 %	682	0.15%
61-90	33,191,744	0.12 %	383	0.08%
91-120	22,641,186	0.08 %	243	0.05%
121-150	8,667,319	0.03 %	125	0.03%
151-180	5,315,188	0.02 %	78	0.02%
>180	21,878,667	0.08 %	304	0.07%
Denounced	76,228,696	0.28 %	1,815	0.39%
Total	27,626,275,062	100.00%	465,286	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2018

18. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	4,070,943,558.23	14.74%	67,021	14.40%
Brabant Wallon	1,418,842,698.16	5.14%	20,504	4.41%
Brussels	2,474,805,097.01	8.96%	29,411	6.32%
Hainaut	3,425,606,948.97	12.40%	62,878	13.51%
Liège	2,696,333,069.13	9.76%	46,274	9.95%
Limburg	2,037,972,268.01	7.38%	37,762	8.12%
Luxembourg	749,916,661.46	2.71%	12,260	2.63%
Namur	1,536,033,509.68	5.56%	26,093	5.61%
Oost-Vlaanderen	3,500,436,697.36	12.67%	62,981	13.54%
Vlaams-Brabant	3,360,447,752.20	12.16%	55,165	11.86%
West-Vlaanderen	2,348,068,204.01	8.50%	44,859	9.64%
Other	6,868,597.55	0.02%	78	0.02%
Total	27,626,275,062	100.00%	465,286	100.00%