

Bass Master Issuer

Report date: 30 June 2019

MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:

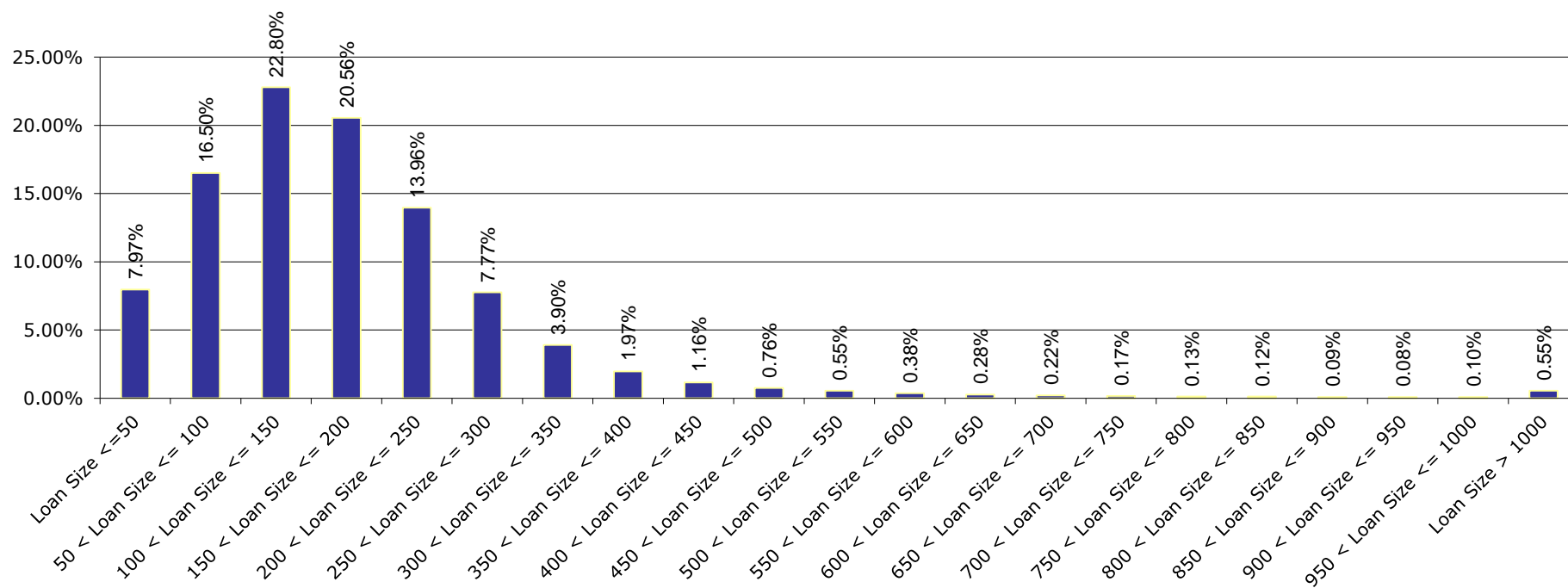
Reporting month as of ultimo:

Bass Master IssuerJune 2019

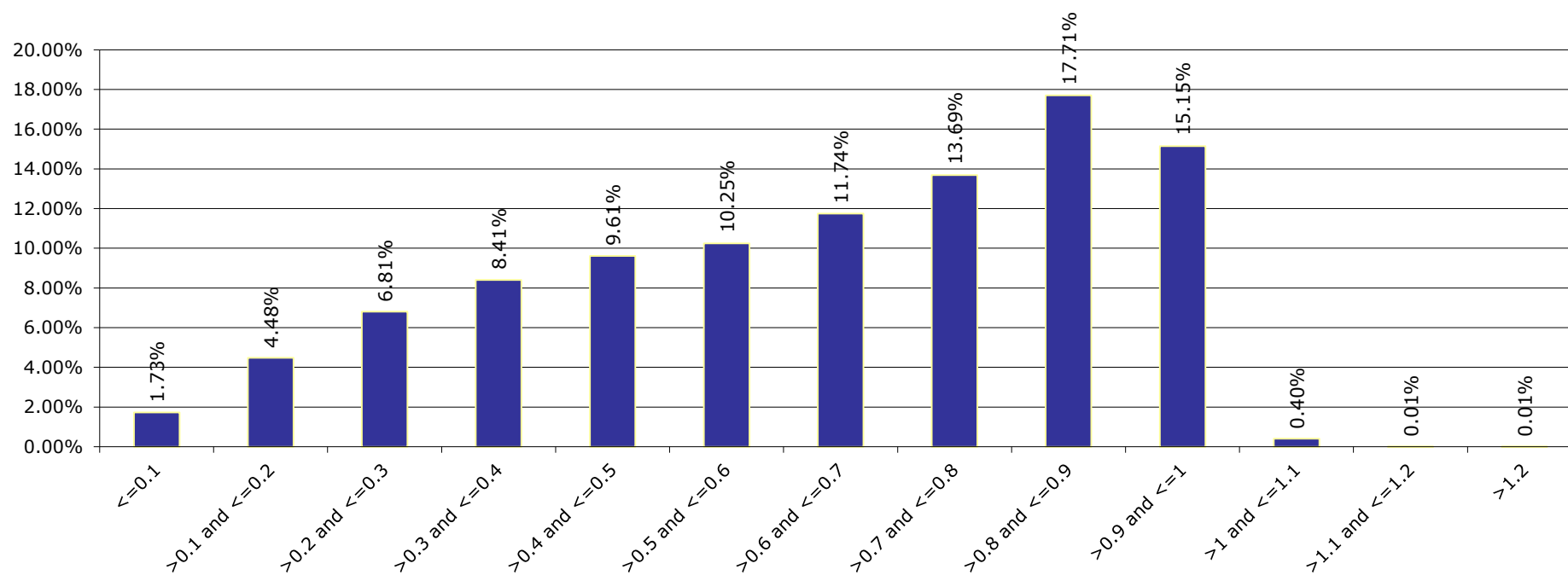
Key Characteristics

Oustanding Principal Balance (EUR)	27,551,617,807
Average Borrower Balance (EUR)	98,153
Maximum Borrower Balance (EUR)	2,000,000
Number of Borrowers	280,700
Number of Advances	454,382
Weighted Average Seasoning (years)	4.36
Weighted Average Remaining Maturity (years)	16.1
Weighted Average Coupon (%)	2.37
Weighted Average DTI	38.3%
Weighted Average LTV	63.3%
Weighted Mortgage Coverage Ratio	124.38

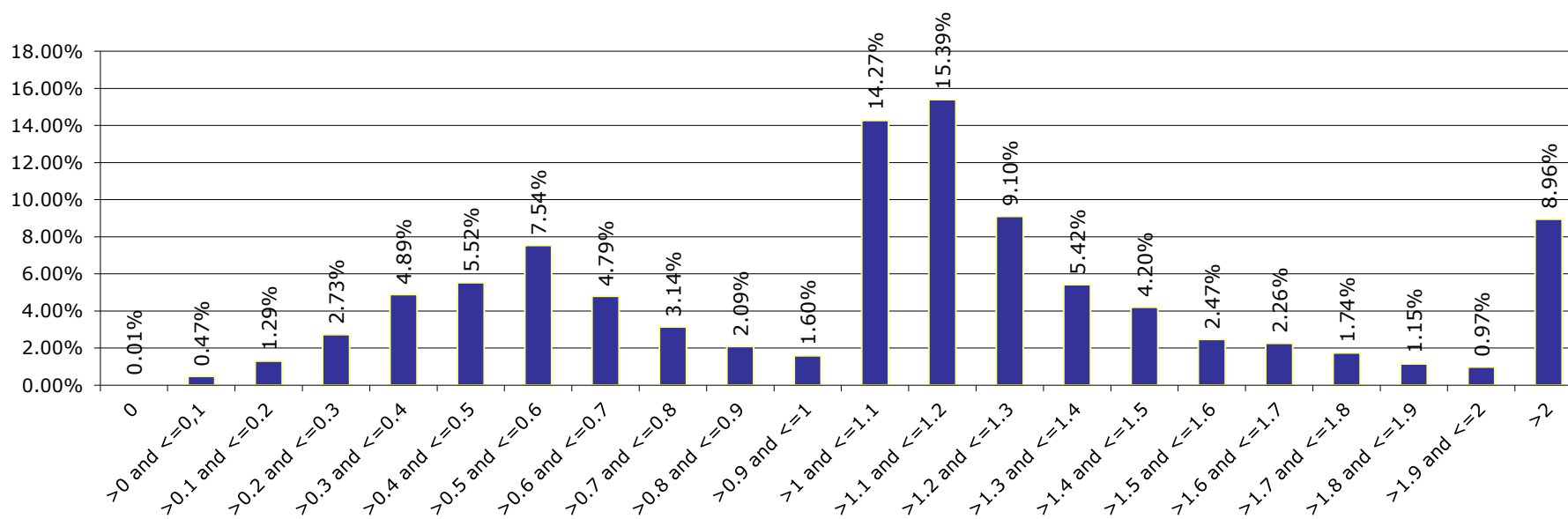
Loan Size per Borrower (in 1000€)



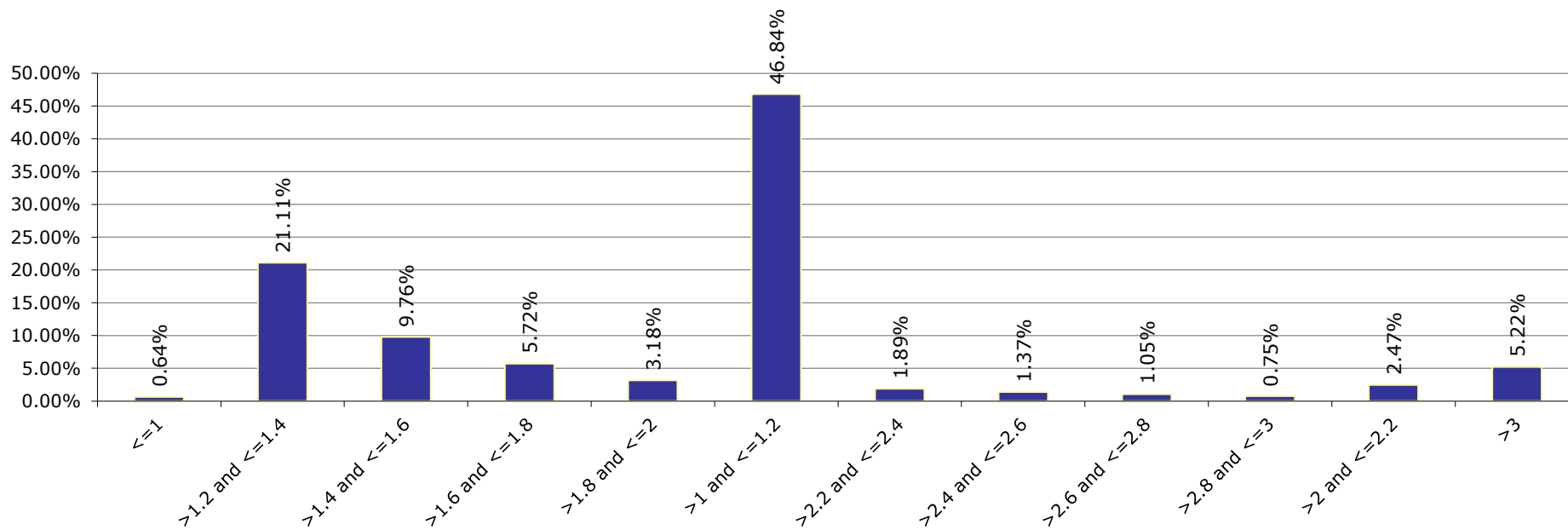
Loan to Value



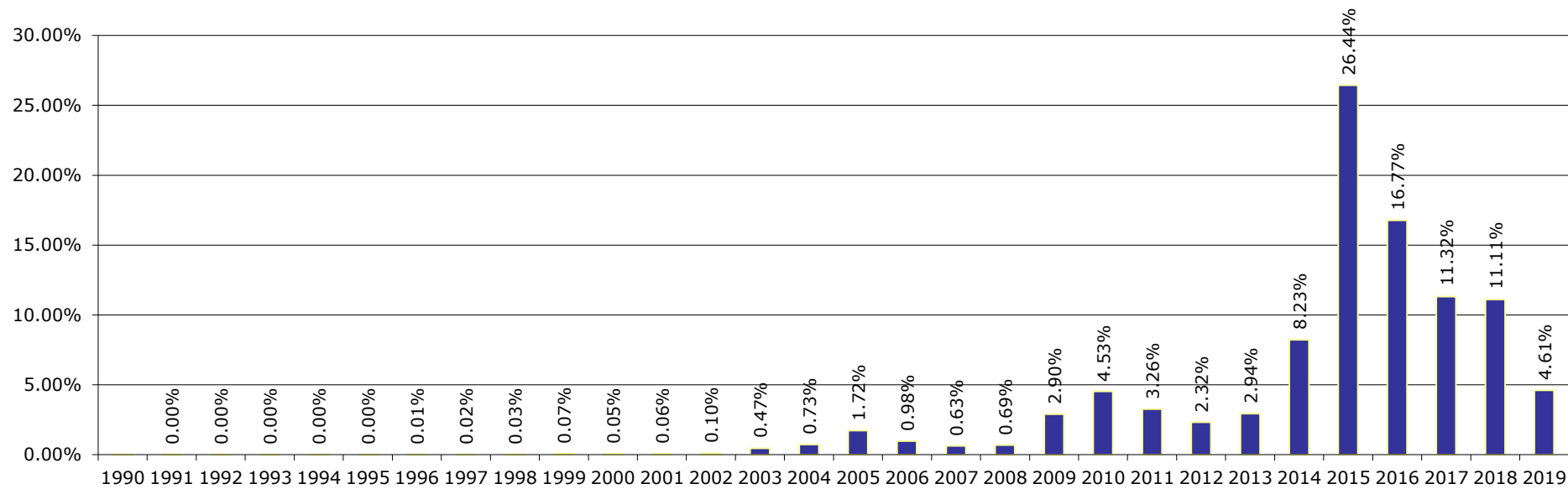
Mortgage Coverage Ratio



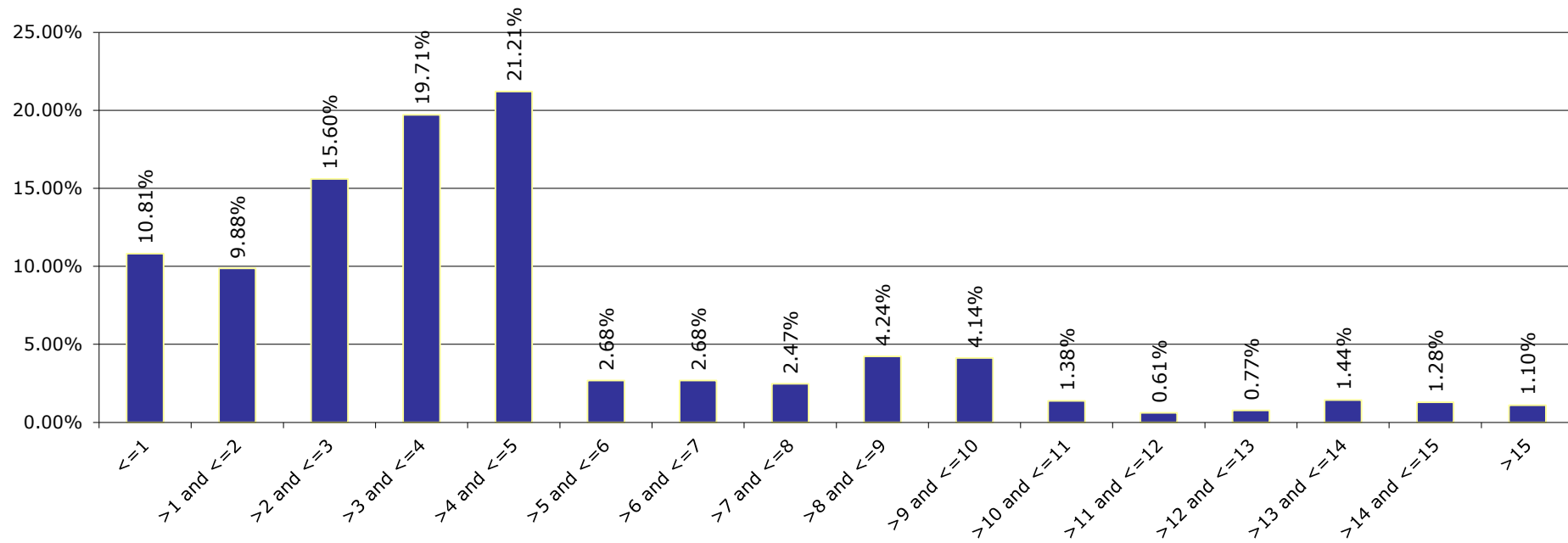
Total Coverage Ratio



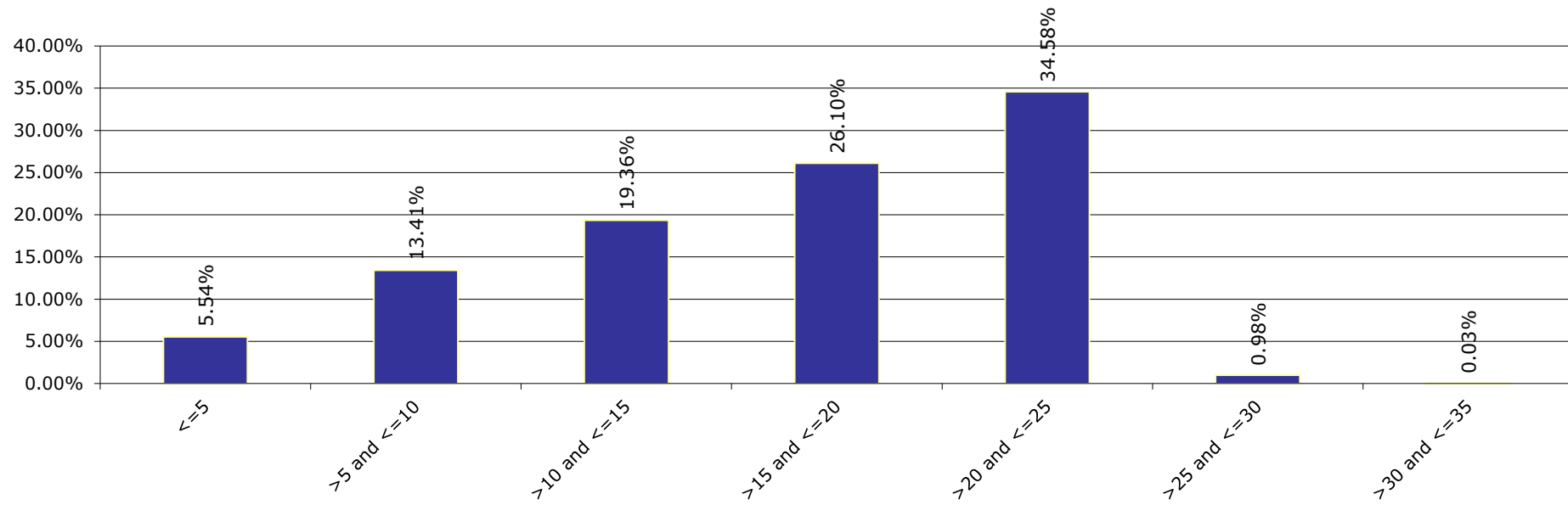
Origination Year



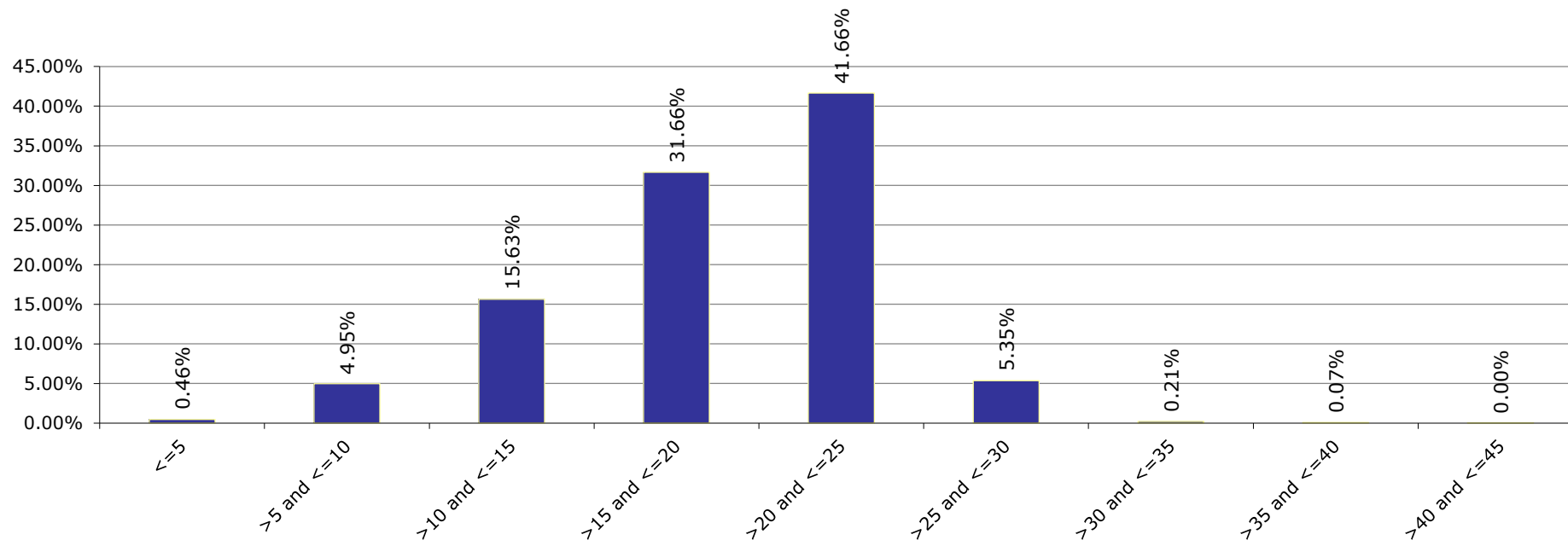
Seasoning



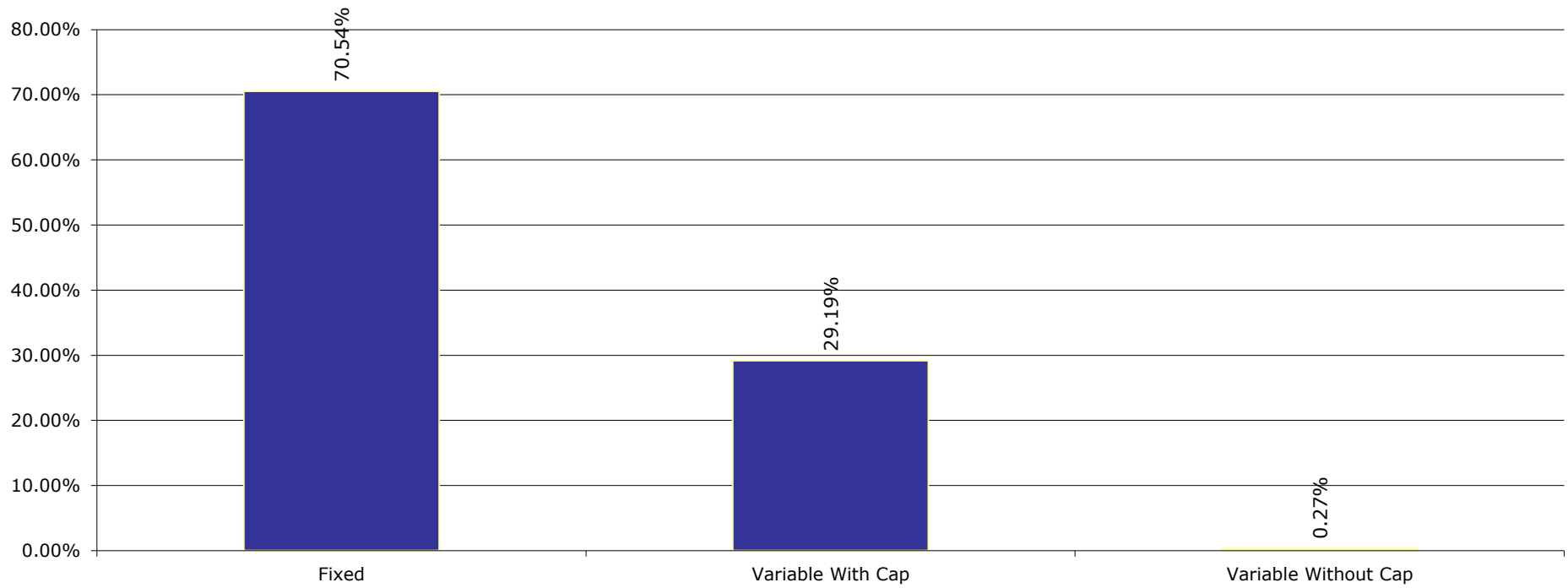
Remaining Maturity



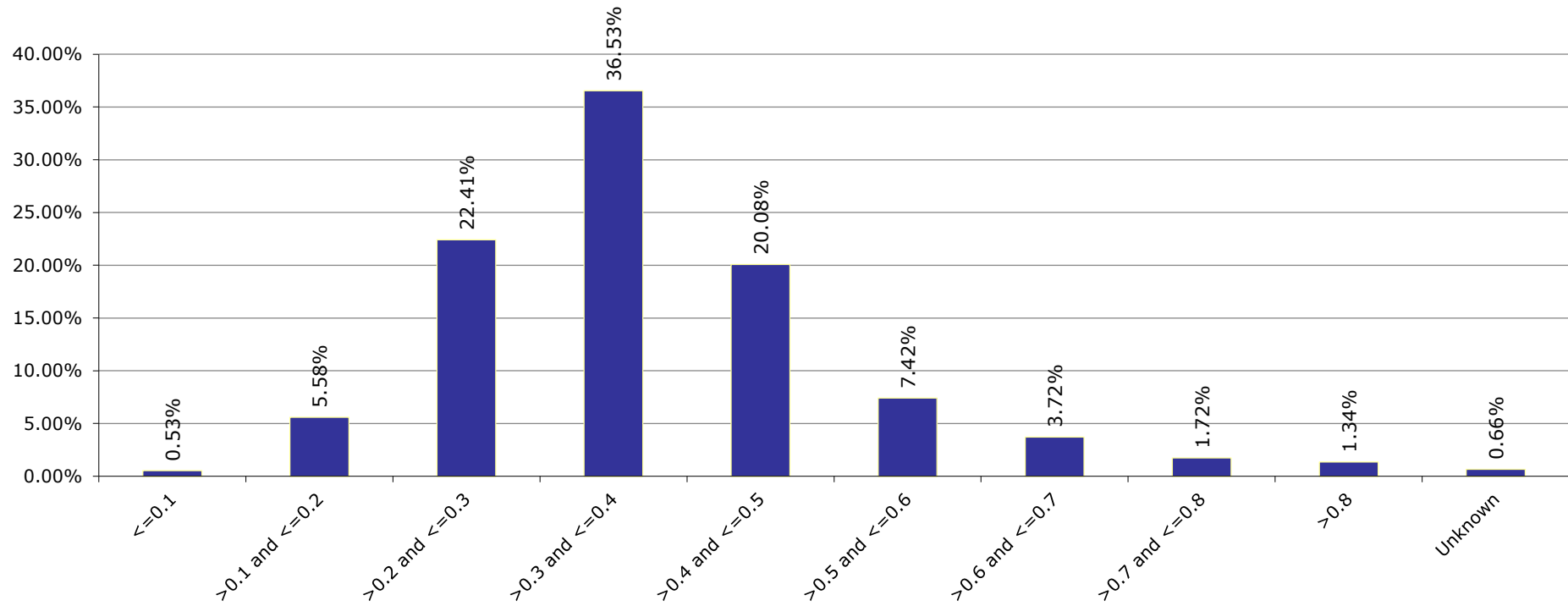
Original Maturity



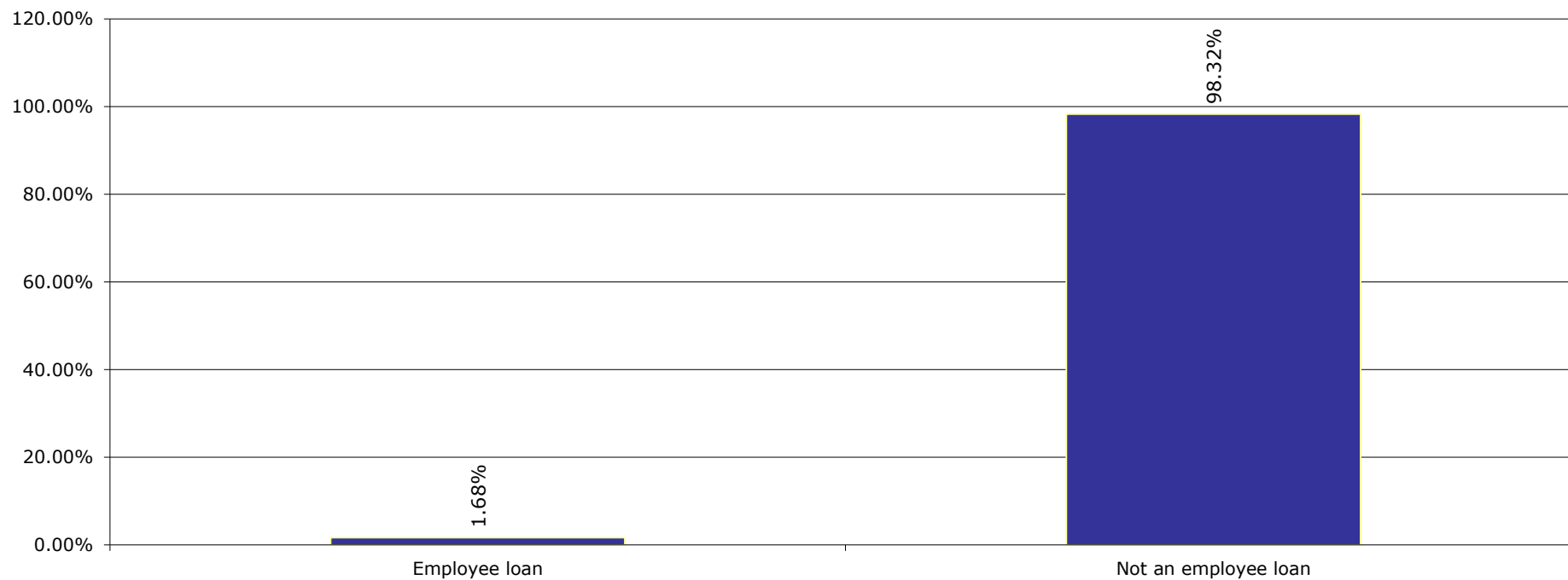
Interest Type



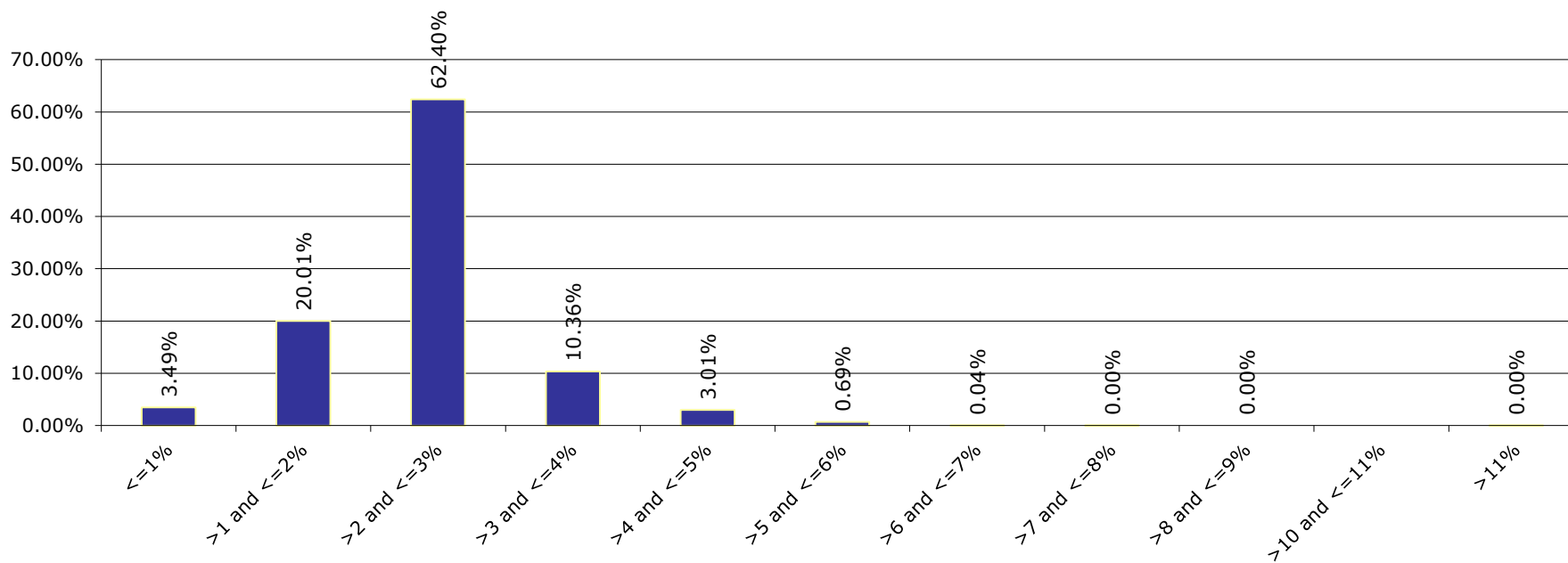
Debt to Income



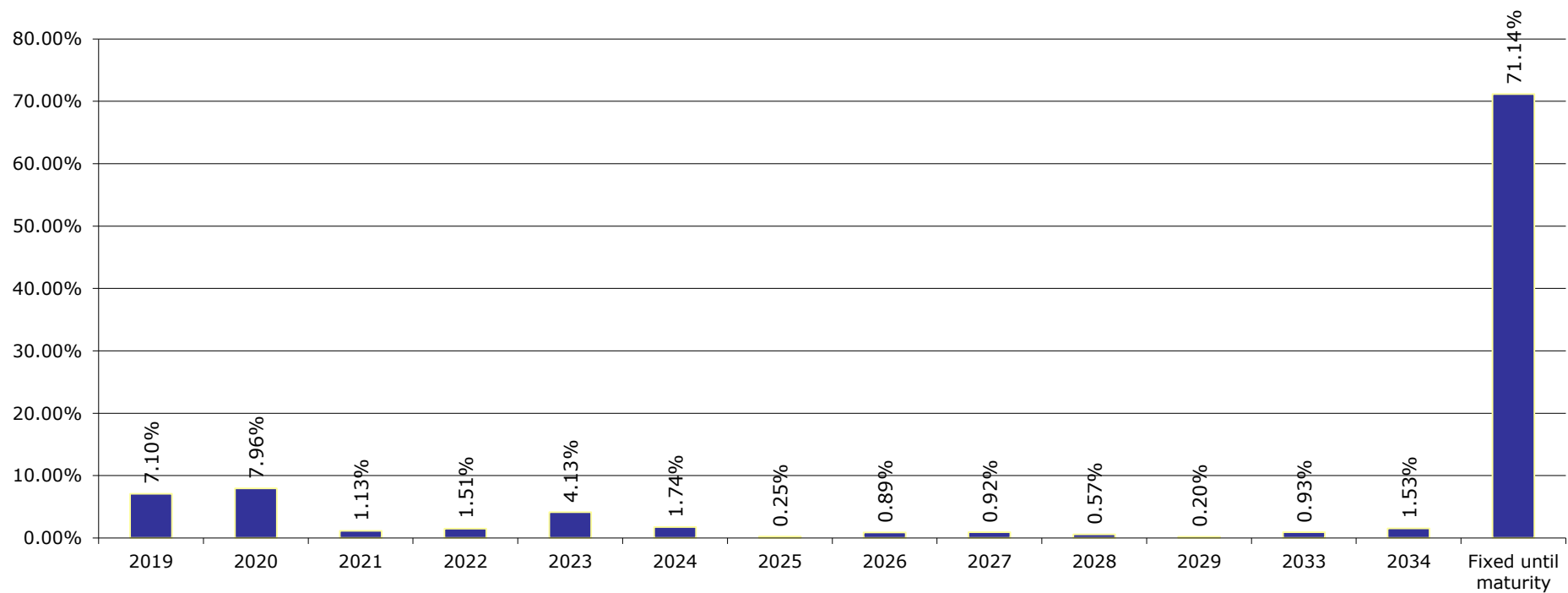
Employee Loans



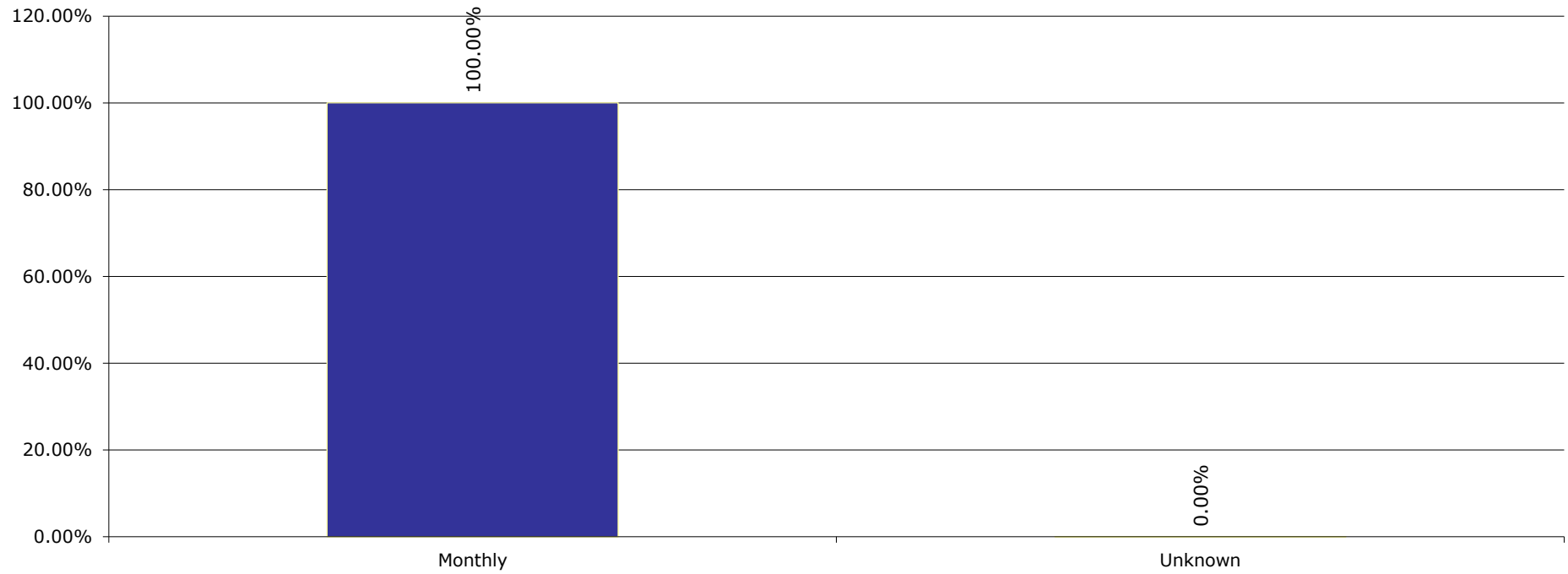
Interest Rate



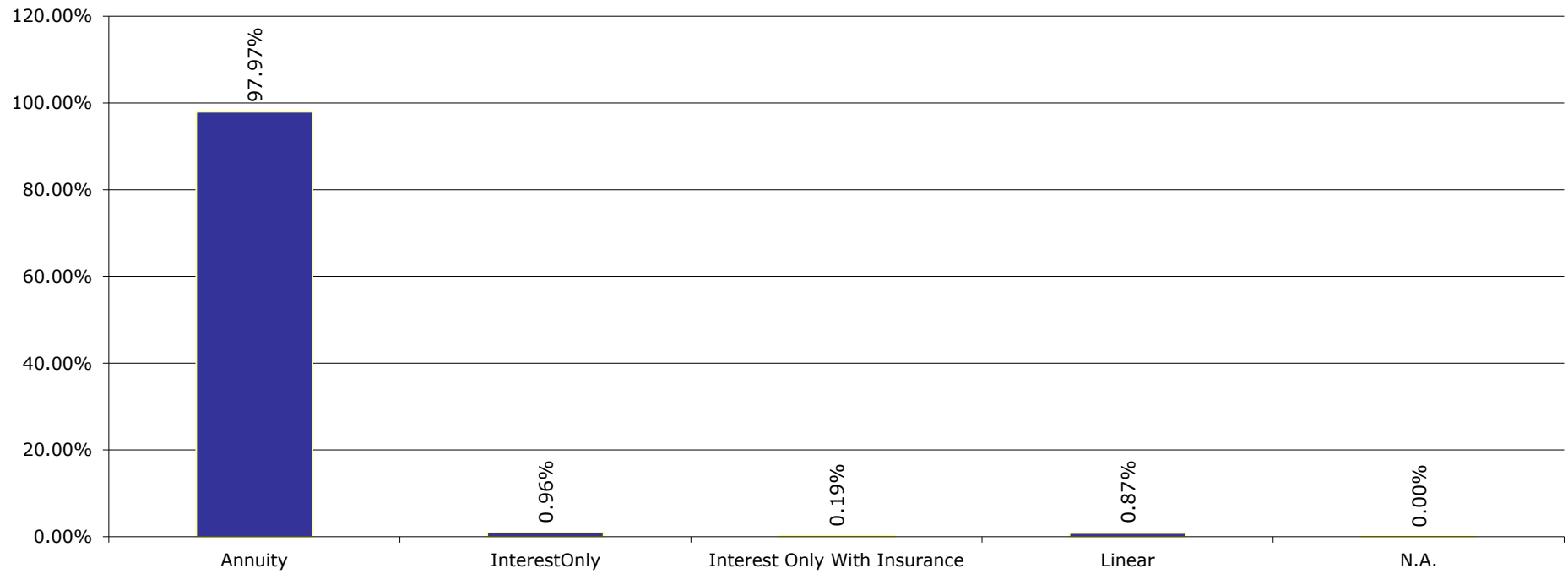
Next Reset Year



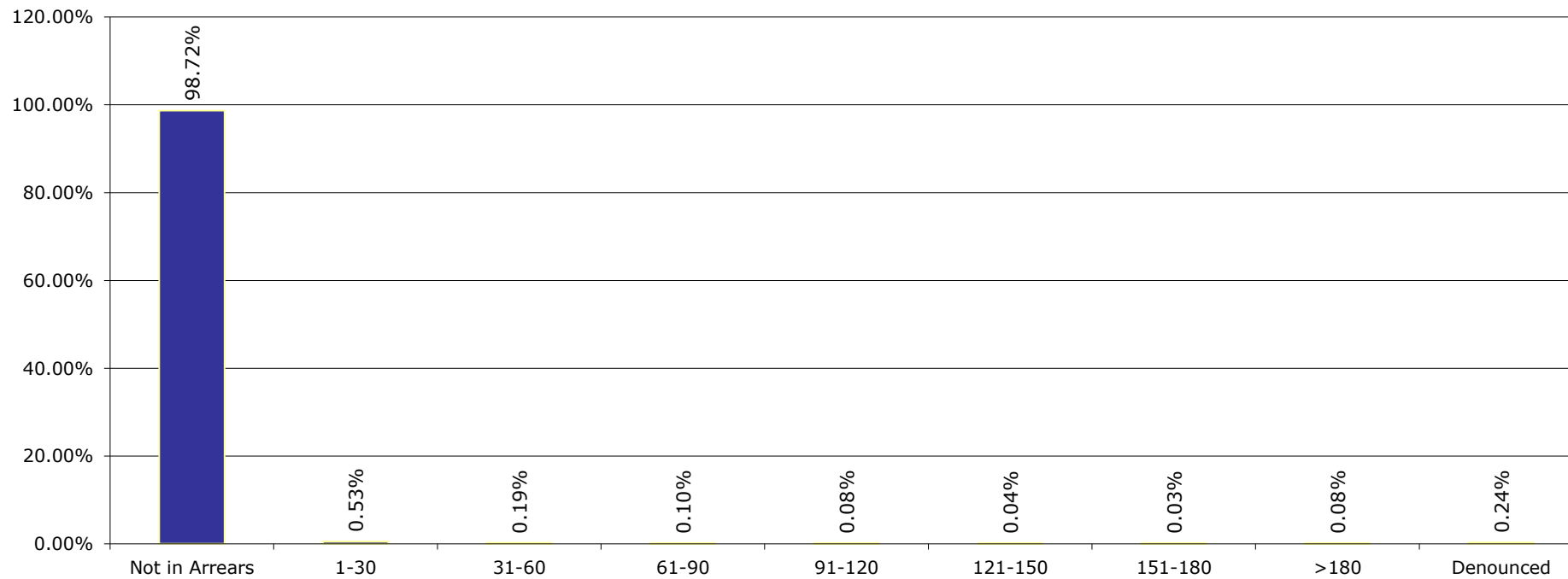
Interest Payment Frequency



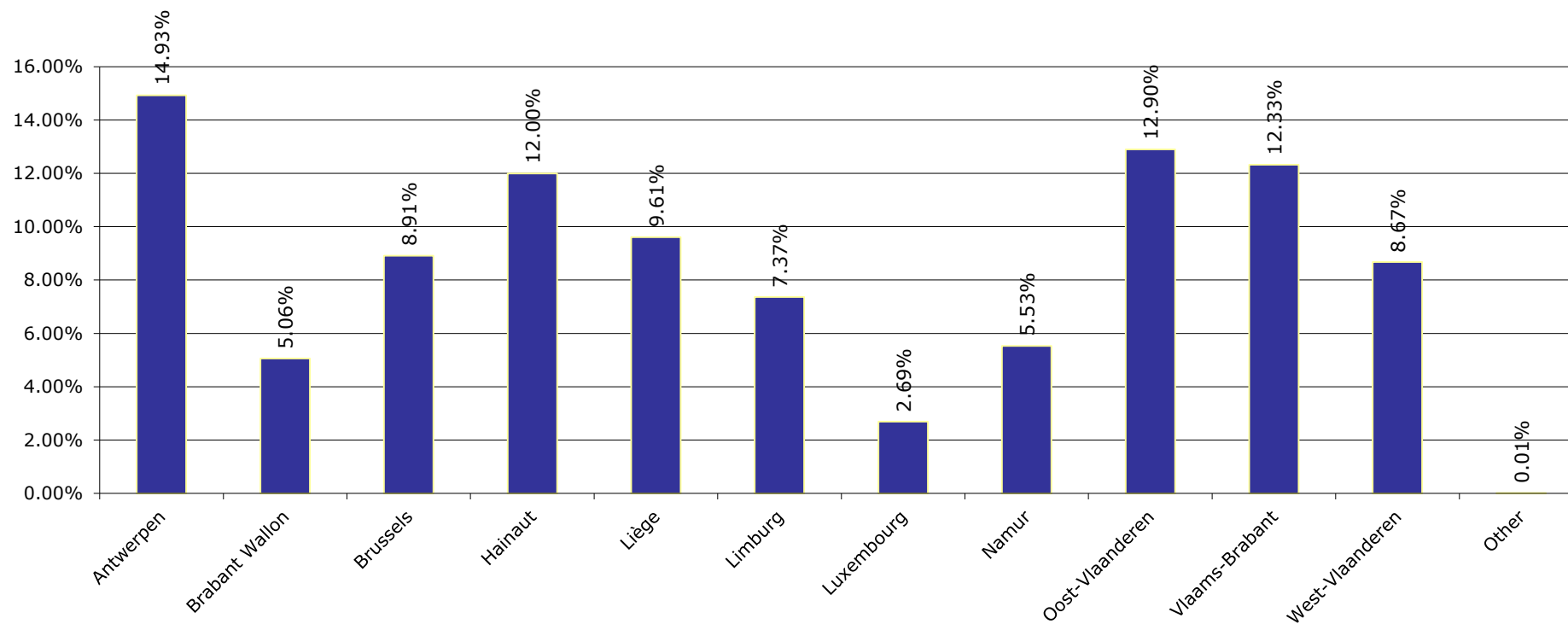
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of:

30/06/2019

1. Key characteristics

Outstanding Principal Balance (EUR)	27,551,617,807
Average Borrower Balance (EUR)	98,153
Maximum Borrower Balance (EUR)	2,000,000
Number of Borrowers	280,700
Number of Advances	454,382
Weighted Average Seasoning (years)	4.36
Weighted Average Remaining Maturity (years)	16.1
Weighted Average Coupon (%)	2.37
Weighted Average DTI	38.3%
Weighted Average Loan-to-Value	63.3%
Weighted Average Indexed Loan-to-Value	
Weighted Average Mortgage Coverage Ratio	124.38

Bass Master Issuer

Pool Characteristics

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2. Loan Size

Loan Size per Borrower (in 1000€)	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50	2,196,093,302.03	7.97%	103,867	37.00%
50 < Loan Size <= 100	4,546,969,421.31	16.50%	61,100	21.77%
100 < Loan Size <= 150	6,280,718,547.06	22.80%	50,725	18.07%
150 < Loan Size <= 200	5,664,656,358.00	20.56%	32,793	11.68%
200 < Loan Size <= 250	3,846,811,342.93	13.96%	17,305	6.16%
250 < Loan Size <= 300	2,141,673,229.25	7.77%	7,890	2.81%
300 < Loan Size <= 350	1,074,274,335.77	3.90%	3,336	1.19%
350 < Loan Size <= 400	543,661,942.71	1.97%	1,461	0.52%
400 < Loan Size <= 450	320,636,775.85	1.16%	757	0.27%
450 < Loan Size <= 500	208,747,834.13	0.76%	440	0.16%
500 < Loan Size <= 550	150,526,897.21	0.55%	288	0.10%
550 < Loan Size <= 600	103,348,712.05	0.38%	180	0.06%
600 < Loan Size <= 650	75,990,048.40	0.28%	122	0.04%
650 < Loan Size <= 700	60,023,093.73	0.22%	89	0.03%
700 < Loan Size <= 750	46,322,197.76	0.17%	64	0.02%
750 < Loan Size <= 800	35,605,882.06	0.13%	46	0.02%
800 < Loan Size <= 850	33,067,111.59	0.12%	40	0.01%
850 < Loan Size <= 900	23,503,198.97	0.09%	27	0.01%
900 < Loan Size <= 950	22,095,988.72	0.08%	24	0.01%
950 < Loan Size <= 1000	26,388,328.76	0.10%	27	0.01%
Loan Size > 1000	150,503,258.76	0.55%	119	0.04%
Total	27,551,617,807.05	100 %	280,700	100 %

Bass Master Issuer

Pool Characteristics

30/06/2019

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
<=0.1	476,616,881.94	1.73%	42,061.00	14.98%
>0.1 and <=0.2	1,235,099,921.86	4.48%	34,742.00	12.38%
>0.2 and <=0.3	1,874,976,631.76	6.81%	31,488.00	11.22%
>0.3 and <=0.4	2,316,459,387.83	8.41%	26,835.00	9.56%
>0.4 and <=0.5	2,648,114,457.40	9.61%	24,525.00	8.74%
>0.5 and <=0.6	2,824,167,728.30	10.25%	22,395.00	7.98%
>0.6 and <=0.7	3,235,287,074.55	11.74%	23,156.00	8.25%
>0.7 and <=0.8	3,770,676,088.71	13.69%	24,295.00	8.66%
>0.8 and <=0.9	4,879,496,581.39	17.71%	28,870.00	10.29%
>0.9 and <=1	4,173,609,099.60	15.15%	21,759.00	7.75%
>1 and <=1.1	110,724,780.50	0.40%	541.00	0.19%
>1.1 and <=1.2	2,384,527.01	0.01%	9.00	0.00%
>1.2	4,004,646.20	0.01%	24.00	0.01%
Total	27,551,617,807.05	100 %	280,700	100 %

Bass Master Issuer

Pool Characteristics

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4. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
0	2,286,193.26	0.01%	985.00	0.35%
>0 and <=0,1	130,554,150.71	0.47%	291.00	0.10%
>0.1 and <=0.2	356,167,524.23	1.29%	1,094.00	0.39%
>0.2 and <=0.3	752,171,311.70	2.73%	2,640.00	0.94%
>0.3 and <=0.4	1,346,015,511.11	4.89%	5,419.00	1.93%
>0.4 and <=0.5	1,520,863,444.03	5.52%	6,944.00	2.47%
>0.5 and <=0.6	2,076,598,232.18	7.54%	10,150.00	3.62%
>0.6 and <=0.7	1,320,376,724.52	4.79%	7,466.00	2.66%
>0.7 and <=0.8	864,445,631.74	3.14%	5,396.00	1.92%
>0.8 and <=0.9	577,152,741.90	2.09%	3,949.00	1.41%
>0.9 and <=1	439,502,300.78	1.60%	3,175.00	1.13%
>1 and <=1.1	3,930,607,393.33	14.27%	25,100.00	8.94%
>1.1 and <=1.2	4,241,135,843.61	15.39%	30,745.00	10.95%
>1.2 and <=1.3	2,507,530,923.17	9.10%	21,651.00	7.71%
>1.3 and <=1.4	1,493,183,016.70	5.42%	14,944.00	5.32%
>1.4 and <=1.5	1,157,390,858.95	4.20%	12,527.00	4.46%
>1.5 and <=1.6	679,839,142.23	2.47%	8,426.00	3.00%
>1.6 and <=1.7	623,166,229.98	2.26%	8,174.00	2.91%
>1.7 and <=1.8	480,730,395.18	1.74%	7,225.00	2.57%
>1.8 and <=1.9	316,442,798.45	1.15%	5,174.00	1.84%
>1.9 and <=2	268,187,971.57	0.97%	4,608.00	1.64%
>2	2,467,269,467.72	8.96%	94,617.00	33.71%
Total	27,551,617,807.05	100%	280,700	100%

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Pool Characteristics

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5. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
<=1	176,221,870.86	0.64%	1,842.00	0.66%
>1.2 and <=1.4	5,815,067,541.84	21.11%	44,747.00	15.94%
>1.4 and <=1.6	2,689,772,993.62	9.76%	25,273.00	9.00%
>1.6 and <=1.8	1,576,930,266.10	5.72%	17,872.00	6.37%
>1.8 and <=2	874,786,832.42	3.18%	11,299.00	4.03%
>1 and <=1.2	12,904,515,190.64	46.84%	74,119.00	26.41%
>2.2 and <=2.4	520,917,003.36	1.89%	8,941.00	3.19%
>2.4 and <=2.6	377,780,451.77	1.37%	7,161.00	2.55%
>2.6 and <=2.8	290,215,275.95	1.05%	5,949.00	2.12%
>2.8 and <=3	206,599,436.83	0.75%	4,555.00	1.62%
>2 and <=2.2	679,365,624.45	2.47%	10,053.00	3.58%
>3	1,439,445,319.21	5.22%	68,889.00	24.54%
Total	27,551,617,807.05	100%	280,700	100%

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Pool Characteristics

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6. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	32,942.94	0.00%	17.00	0.00%
1991	77,359.84	0.00%	25.00	0.01%
1992	51,689.07	0.00%	14.00	0.00%
1993	215,406.53	0.00%	30.00	0.01%
1994	265,290.67	0.00%	100.00	0.02%
1995	1,127,664.29	0.00%	185.00	0.04%
1996	3,423,299.40	0.01%	322.00	0.07%
1997	5,423,297.47	0.02%	404.00	0.09%
1998	9,187,086.20	0.03%	649.00	0.14%
1999	19,302,532.69	0.07%	2,785.00	0.61%
2000	13,371,736.56	0.05%	1,624.00	0.36%
2001	16,698,977.04	0.06%	1,450.00	0.32%
2002	27,875,505.98	0.10%	2,775.00	0.61%
2003	128,970,271.29	0.47%	6,719.00	1.48%
2004	201,488,737.50	0.73%	9,451.00	2.08%
2005	474,137,521.09	1.72%	21,149.00	4.65%
2006	268,642,362.73	0.98%	10,027.00	2.21%
2007	174,563,372.42	0.63%	5,991.00	1.32%
2008	189,195,128.73	0.69%	5,759.00	1.27%
2009	800,000,941.58	2.90%	20,779.00	4.57%
2010	1,249,154,990.29	4.53%	29,418.00	6.47%
2011	898,618,818.60	3.26%	23,590.00	5.19%
2012	638,970,877.06	2.32%	18,310.00	4.03%
2013	809,490,219.73	2.94%	18,786.00	4.13%
2014	2,267,854,144.45	8.23%	40,648.00	8.95%
2015	7,284,865,645.93	26.44%	104,003.00	22.89%
2016	4,619,517,039.04	16.77%	56,458.00	12.43%
2017	3,119,045,467.99	11.32%	33,394.00	7.35%
2018	3,060,220,539.79	11.11%	28,641.00	6.30%
2019	1,269,828,940.15	4.61%	10,879.00	2.39%
Total	27,551,617,807.05	100%	454,382	100%

Bass Master Issuer

Pool Characteristics

30/06/2019

7. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=1	2,977,417,357.75	10.81%	26,103.00	5.74%
>1 and <=2	2,721,163,315.16	9.88%	27,497.00	6.05%
>2 and <=3	4,299,205,973.95	15.60%	50,207.00	11.05%
>3 and <=4	5,430,003,407.09	19.71%	69,041.00	15.19%
>4 and <=5	5,843,632,062.64	21.21%	93,453.00	20.57%
>5 and <=6	738,421,060.13	2.68%	16,599.00	3.65%
>6 and <=7	738,666,826.39	2.68%	18,958.00	4.17%
>7 and <=8	681,685,491.28	2.47%	19,563.00	4.31%
>8 and <=9	1,168,420,274.61	4.24%	28,720.00	6.32%
>9 and <=10	1,139,431,012.41	4.14%	27,340.00	6.02%
>10 and <=11	379,986,474.40	1.38%	10,409.00	2.29%
>11 and <=12	168,293,668.24	0.61%	5,488.00	1.21%
>12 and <=13	211,914,212.32	0.77%	7,555.00	1.66%
>13 and <=14	395,664,812.71	1.44%	15,694.00	3.45%
>14 and <=15	353,456,514.45	1.28%	17,446.00	3.84%
>15	304,255,343.52	1.10%	20,309.00	4.47%
Total	27,551,617,807.05	100%	454,382	100%

Bass Master Issuer

Pool Characteristics

30/06/2019

8. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=5	1,526,178,046.04	5.54%	107,770.00	23.72%
>5 and <=10	3,695,981,961.71	13.41%	100,015.00	22.01%
>10 and <=15	5,332,789,224.96	19.36%	81,771.00	18.00%
>15 and <=20	7,189,725,031.33	26.10%	80,154.00	17.64%
>20 and <=25	9,528,648,216.05	34.58%	82,360.00	18.13%
>25 and <=30	269,567,047.20	0.98%	2,218.00	0.49%
>30 and <=35	8,728,279.76	0.03%	94.00	0.02%
Total	27,551,617,807.05	100%	454,382	100%

Bass Master Issuer

Pool Characteristics

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9. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=5	127,224,995.22	0.46%	3,382.00	0.74%
>5 and <=10	1,364,767,327.71	4.95%	50,930.00	11.21%
>10 and <=15	4,305,538,458.34	15.63%	133,503.00	29.38%
>15 and <=20	8,722,756,408.51	31.66%	138,355.00	30.45%
>20 and <=25	11,479,285,337.53	41.66%	111,886.00	24.62%
>25 and <=30	1,473,156,978.16	5.35%	15,478.00	3.41%
>30 and <=35	57,720,463.83	0.21%	613.00	0.13%
>35 and <=40	20,348,590.82	0.07%	229.00	0.05%
>40 and <=45	819,246.93	0.00%	6.00	0.00%
Total	27,551,617,807.05	100%	454,382	100%

Bass Master Issuer

Pool Characteristics

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10. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	19,434,976,356.64	70.54%	330,229.00	72.68%
Variable With Cap	8,042,106,872.90	29.19%	115,206.00	25.35%
Variable Without Cap	74,534,577.51	0.27%	8,947.00	1.97%
Total	27,551,617,807.05	100%	454,382	100%

Bass Master Issuer

Pool Characteristics

30/06/2019

11. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
<=0.1	145,970,830.87	0.53%	7,292.00	1.60%
>0.1 and <=0.2	1,537,710,153.06	5.58%	46,077.00	10.14%
>0.2 and <=0.3	6,173,996,282.48	22.41%	113,393.00	24.96%
>0.3 and <=0.4	10,065,538,784.99	36.53%	141,947.00	31.24%
>0.4 and <=0.5	5,533,546,482.45	20.08%	76,184.00	16.77%
>0.5 and <=0.6	2,044,335,474.42	7.42%	28,574.00	6.29%
>0.6 and <=0.7	1,023,788,800.34	3.72%	13,744.00	3.02%
>0.7 and <=0.8	475,140,617.25	1.72%	6,529.00	1.44%
>0.8	370,081,054.40	1.34%	5,624.00	1.24%
Unknown	181,509,326.79	0.66%	15,018.00	3.31%
Total	27,551,617,807.05	100%	454,382	100%

Bass Master Issuer

Pool Characteristics

30/06/2019

12. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
Employee loan	462,868,050.30	1.68%	10,367.00	2.28%
Not an employee loan	27,088,749,756.75	98.32%	444,015.00	97.72%
Total	27,551,617,807.05	100%	454,382	100%

Bass Master Issuer

Pool Characteristics

30/06/2019

13. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
<=1%	960,926,393.42	3.49%	26,786	5.90%
>1 and <=2%	5,512,130,421.09	20.01%	76,852	16.91%
>2 and <=3%	17,192,846,605.26	62.40%	234,281	51.56%
>3 and <=4%	2,853,632,960.43	10.36%	71,425	15.72%
>4 and <=5%	828,017,450.96	3.01%	35,359	7.78%
>5 and <=6%	191,475,223.03	0.69%	7,953	1.75%
>6 and <=7%	11,401,097.96	0.04%	1,585	0.35%
>7 and <=8%	416,884.95	0.00%	79	0.02%
>8 and <=9%	3,388.26	0.00%	3	0.00%
>10 and <=11%	0.00	0.00%	1	0.00%
>11%	767,381.69	0.00%	58	0.01%
Total	27,551,617,807.05	100%	454,382	100%

Bass Master Issuer

Pool Characteristics

30/06/2019

14. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
2019	1,956,883,877.41	7.10%	37,564	8.27%
2020	2,194,079,779.11	7.96%	40,905	9.00%
2021	312,707,346.84	1.13%	3,595	0.79%
2022	416,599,818.05	1.51%	4,208	0.93%
2023	1,136,910,517.95	4.13%	10,292	2.27%
2024	480,064,365.24	1.74%	4,166	0.92%
2025	67,769,615.29	0.25%	815	0.18%
2026	245,800,638.59	0.89%	2,243	0.49%
2027	252,291,151.86	0.92%	2,272	0.50%
2028	155,890,894.85	0.57%	1,242	0.27%
2029	54,930,125.54	0.20%	433	0.10%
2033	257,306,078.61	0.93%	2,205	0.49%
2034	420,233,233.67	1.53%	3,421	0.75%
Fixed until maturity	19,600,150,364.04	71.14%	341,021	75.05%
Total	27,551,617,807.05	100%	454,382	100%

Bass Master Issuer

Pool Characteristics

30/06/2019

15. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	27,550,445,518.98	100.00%	454,235.00	99.97%
Unknown	1,172,288.07	0.00%	147.00	0.03%
Total	27,551,617,807.05	100%	454,382	100%

Bass Master Issuer

Pool Characteristics

30/06/2019

16. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	26,993,449,851.83	97.97%	442,054.00	97.29%
InterestOnly	265,108,186.40	0.96%	2,441.00	0.54%
Interest Only With Insurance	51,963,022.03	0.19%	433.00	0.10%
Linear	241,036,645.54	0.87%	9,452.00	2.08%
N.A.	60,101.25	0.00%	2.00	0.00%
Total	27,551,617,807.05	100%	454,382	100%

Bass Master Issuer

Pool Characteristics

30/06/2019

17. Days in Arrears

No. of Days		Outstanding Principal	%	No. of Advances	%
Not in Arrears		27,197,778,567.56	98.72%	449,161.00	98.85%
1-30		145,423,161.81	0.53%	1,784.00	0.39%
31-60		51,489,080.66	0.19%	618.00	0.14%
61-90		27,890,047.49	0.10%	316.00	0.07%
91-120		21,890,454.88	0.08%	237.00	0.05%
121-150		12,194,406.10	0.04%	125.00	0.03%
151-180		7,710,286.31	0.03%	110.00	0.02%
>180		21,067,350.25	0.08%	289.00	0.06%
Denounced		66,174,451.99	0.24%	1,742.00	0.38%
Total		27,551,617,807.05	100%	454,382	100%

Bass Master Issuer

Pool Characteristics

30/06/2019

18. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	4,112,283,962.18	14.93%	65,705.00	14.46%
Brabant Wallon	1,392,790,126.38	5.06%	19,803.00	4.36%
Brussels	2,456,221,659.78	8.91%	28,558.00	6.29%
Hainaut	3,305,381,814.94	12.00%	60,236.00	13.26%
Liège	2,646,741,638.98	9.61%	44,943.00	9.89%
Limburg	2,029,575,202.27	7.37%	37,050.00	8.15%
Luxembourg	742,276,723.28	2.69%	12,057.00	2.65%
Namur	1,523,516,412.73	5.53%	25,677.00	5.65%
Oost-Vlaanderen	3,553,173,692.89	12.90%	62,060.00	13.66%
Vlaams-Brabant	3,396,552,386.03	12.33%	54,051.00	11.90%
West-Vlaanderen	2,389,062,516.25	8.67%	44,176.00	9.72%
Other	4,041,671.34	0.01%	66.00	0.01%
Total	27,551,617,807.05	100%	454,382	100%