

Bass Master Issuer

Report date: 30 September 2018

MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:

Reporting month as of ultimo:

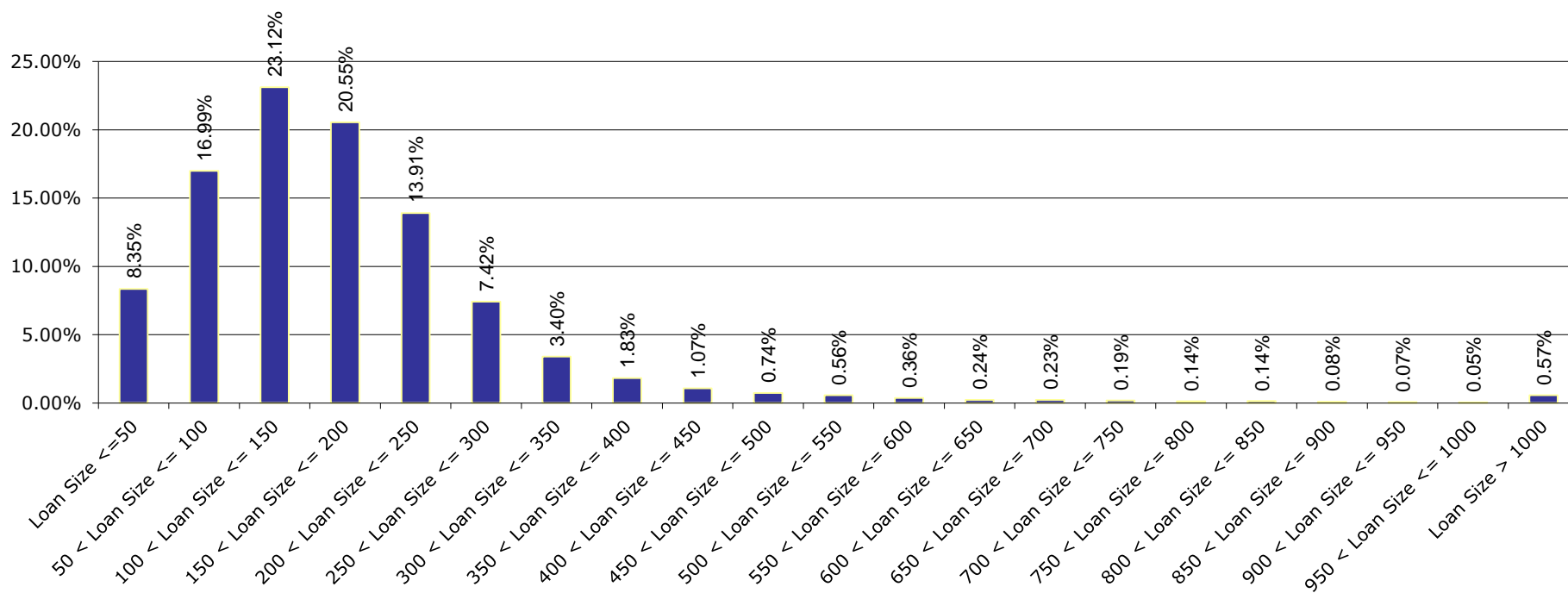
Bass Master Issuer

September 2018

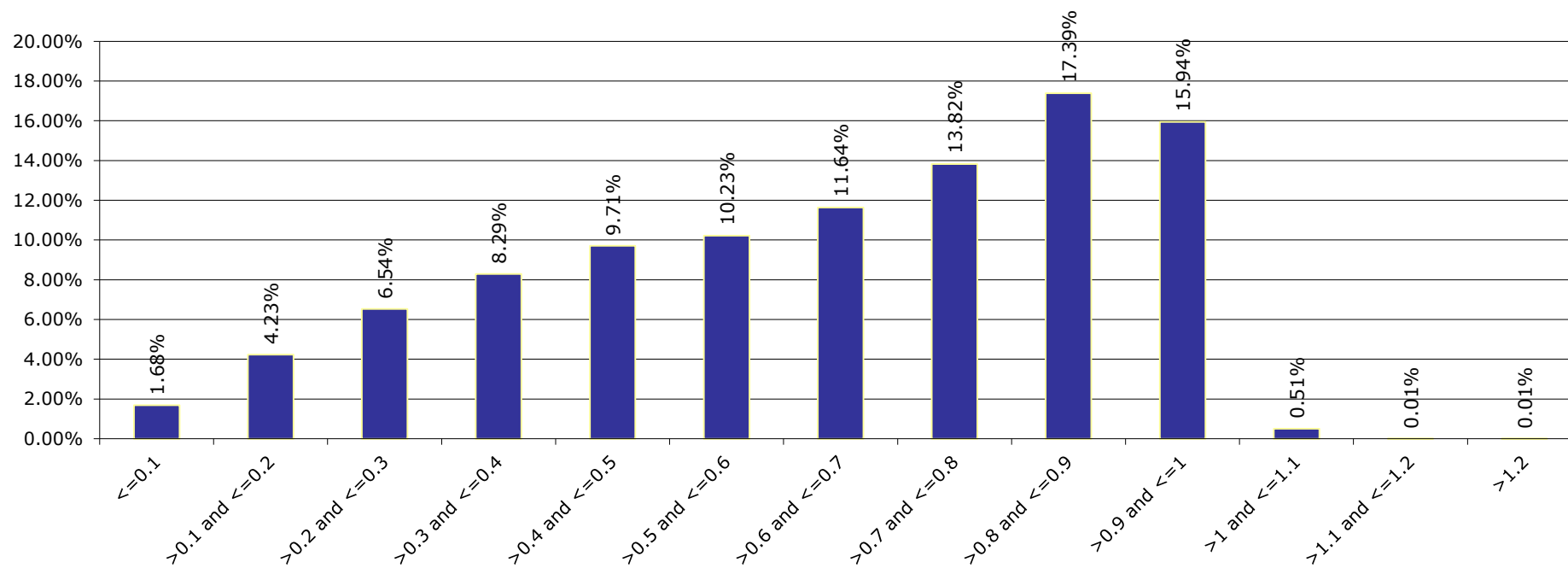
Key Characteristics

Oustanding Principal Balance (EUR)	27,585,731,634
Average Borrower Balance (EUR)	95,900
Maximum Borrower Balance (EUR)	1,951,455
Number of Borrowers	287,651
Number of Advances	465,490
Weighted Average Seasoning (years)	4.19
Weighted Average Remaining Maturity (years)	15.9
Weighted Average Coupon (%)	2.45
Weighted Average DTI	38.0%
Weighted Average Indexed LTV	63.7%
Weighted Mortgage Coverage Ratio	124.9%

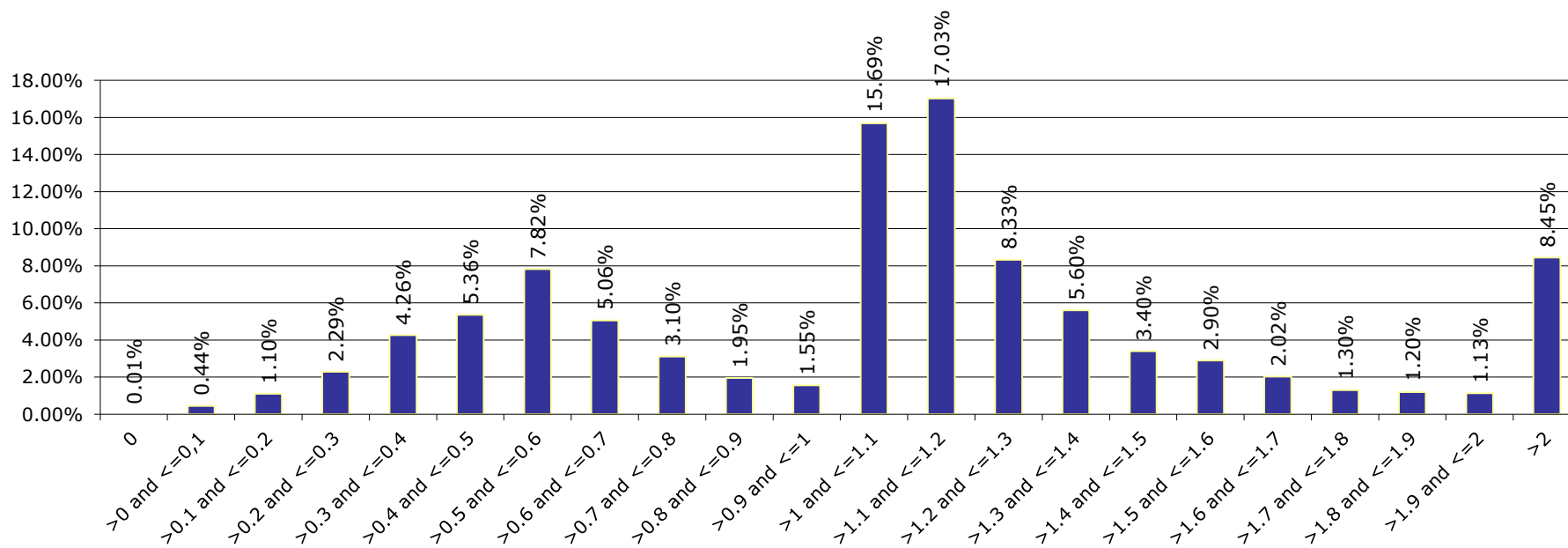
Loan Size per Borrower (in 1000€)



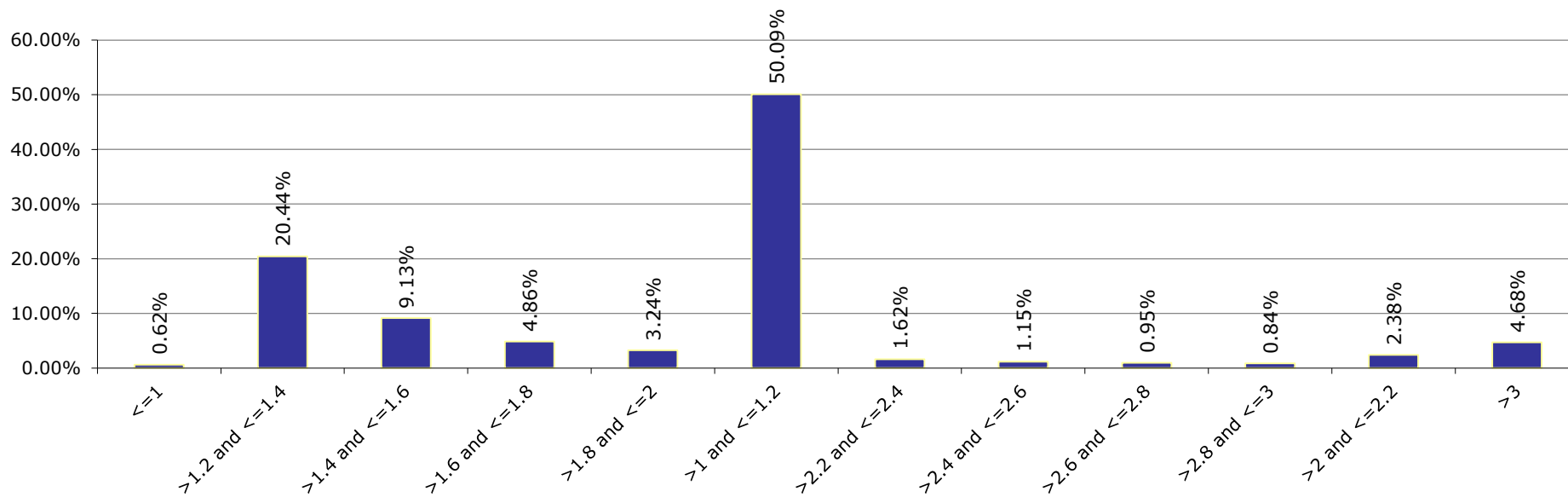
Loan to Value



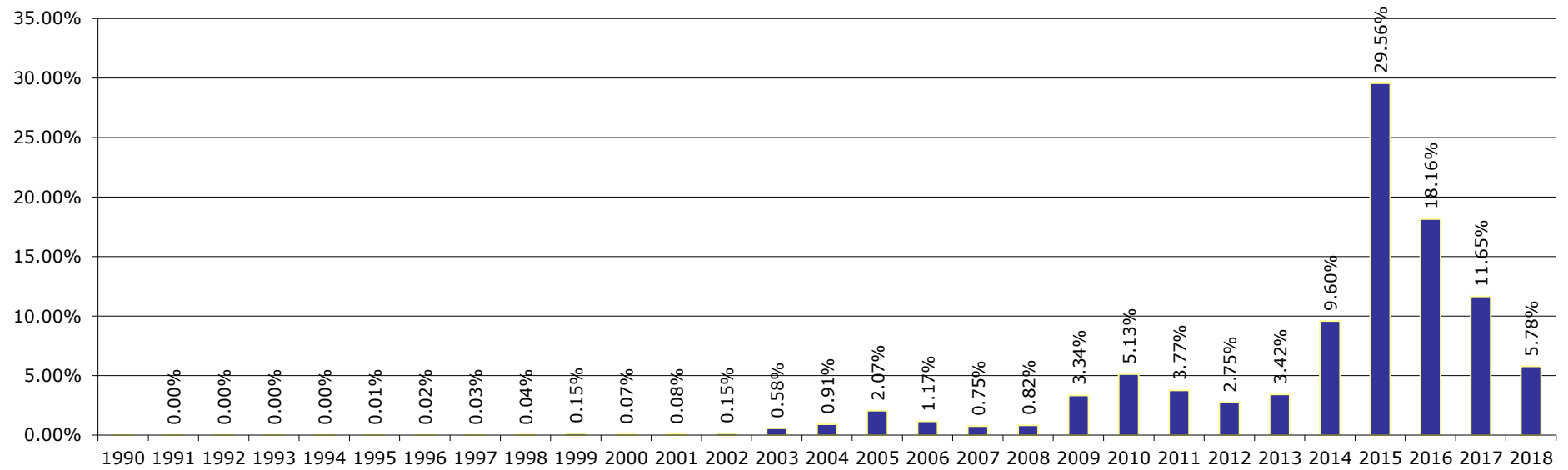
Mortgage Coverage Ratio



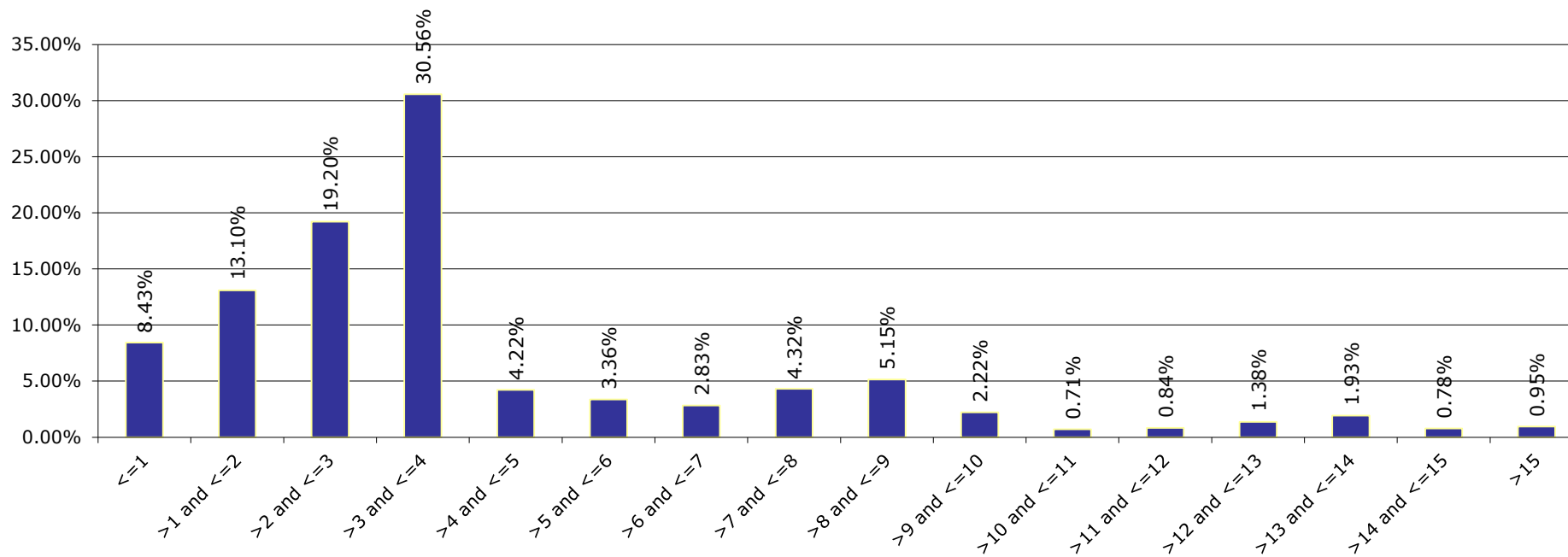
Total Coverage Ratio



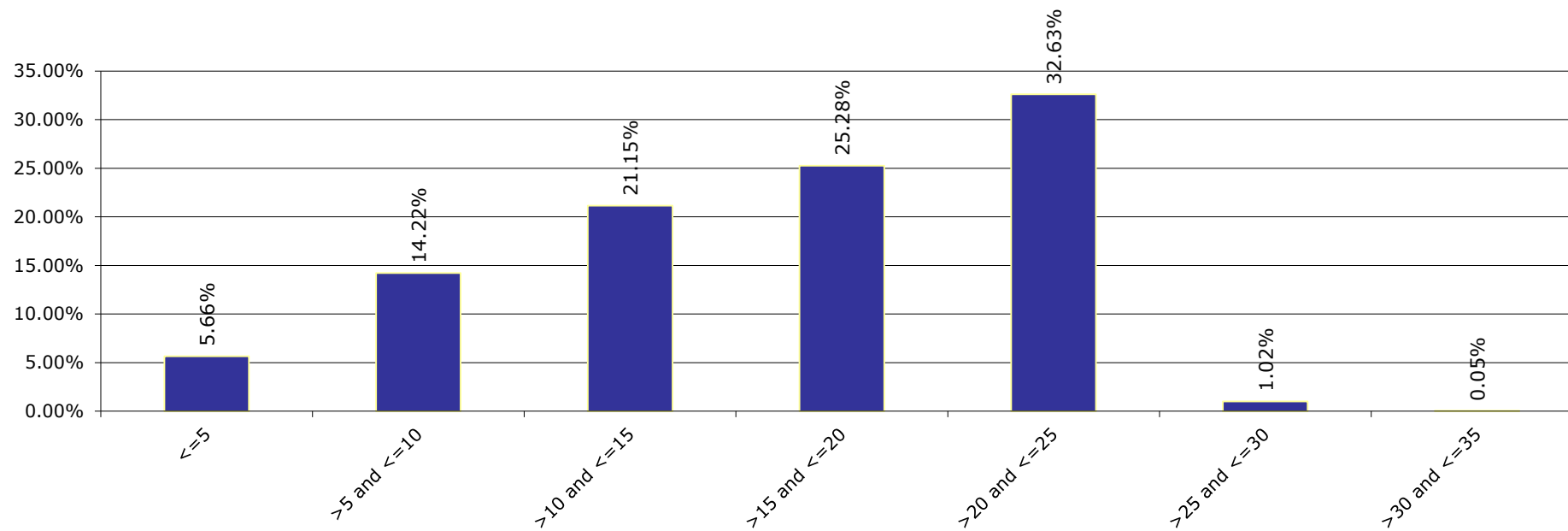
Origination Year



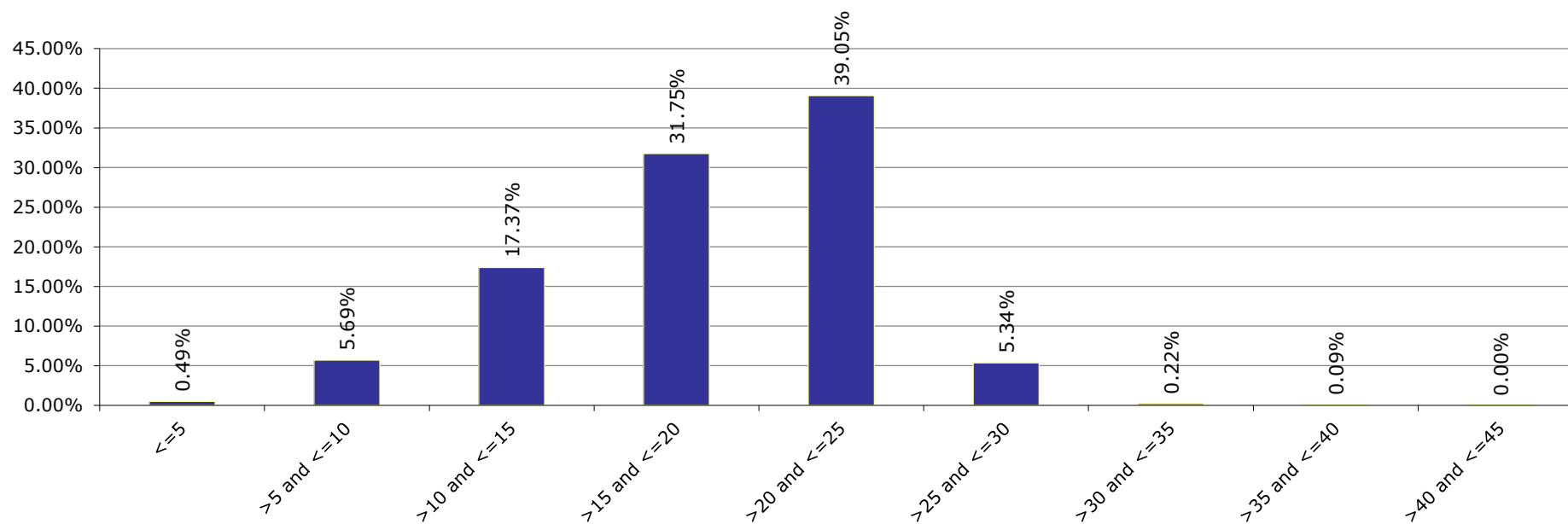
Seasoning



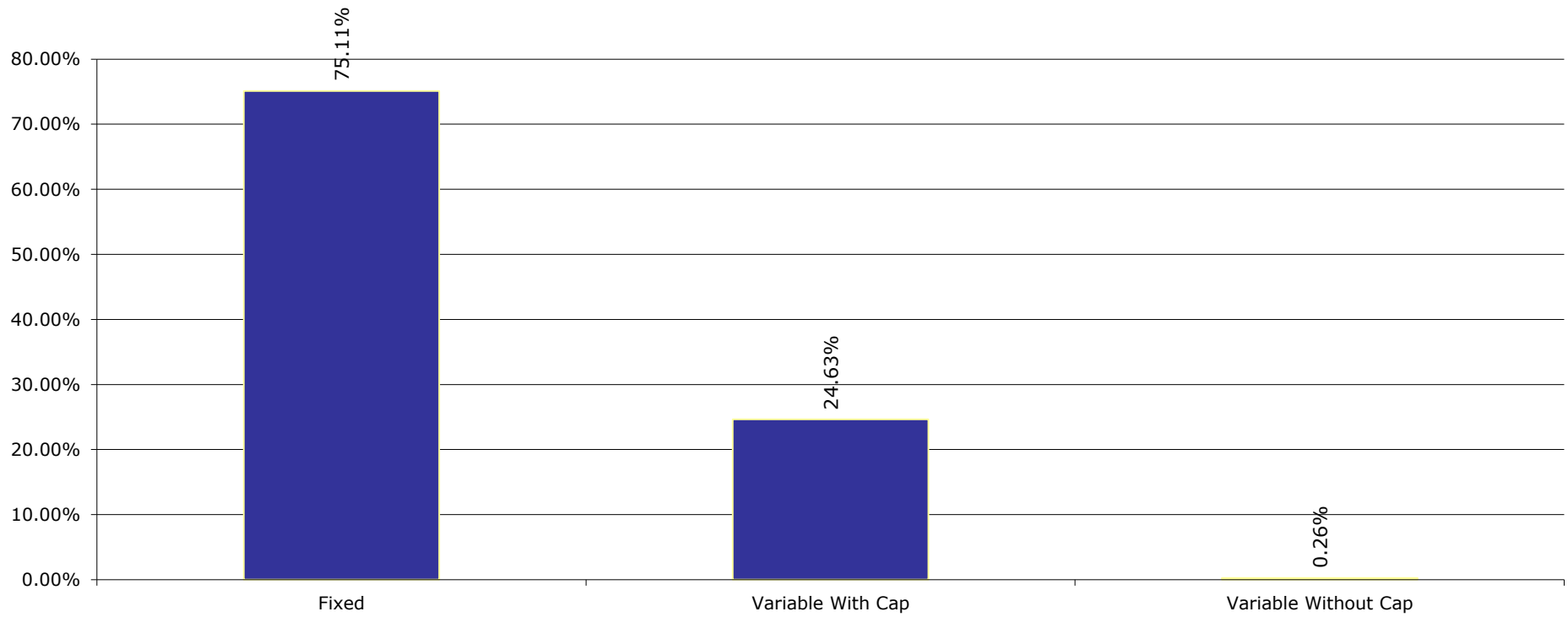
Remaining Maturity



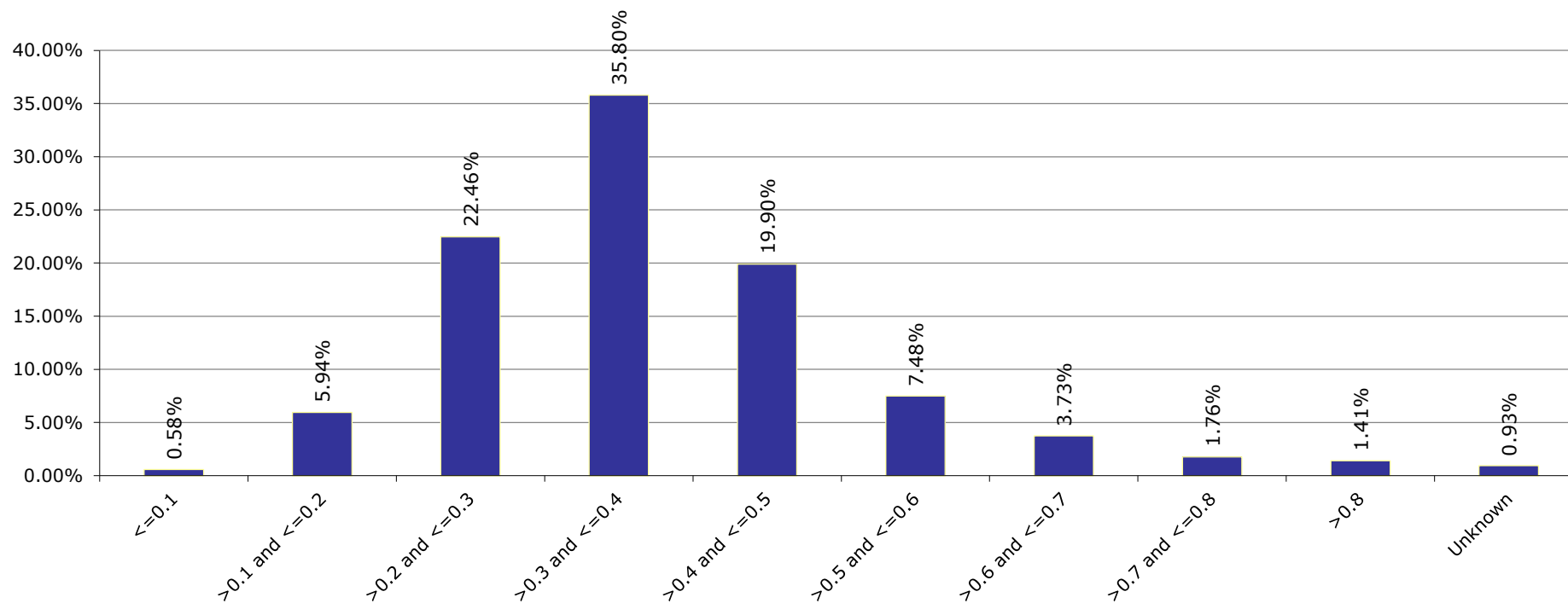
Original Maturity



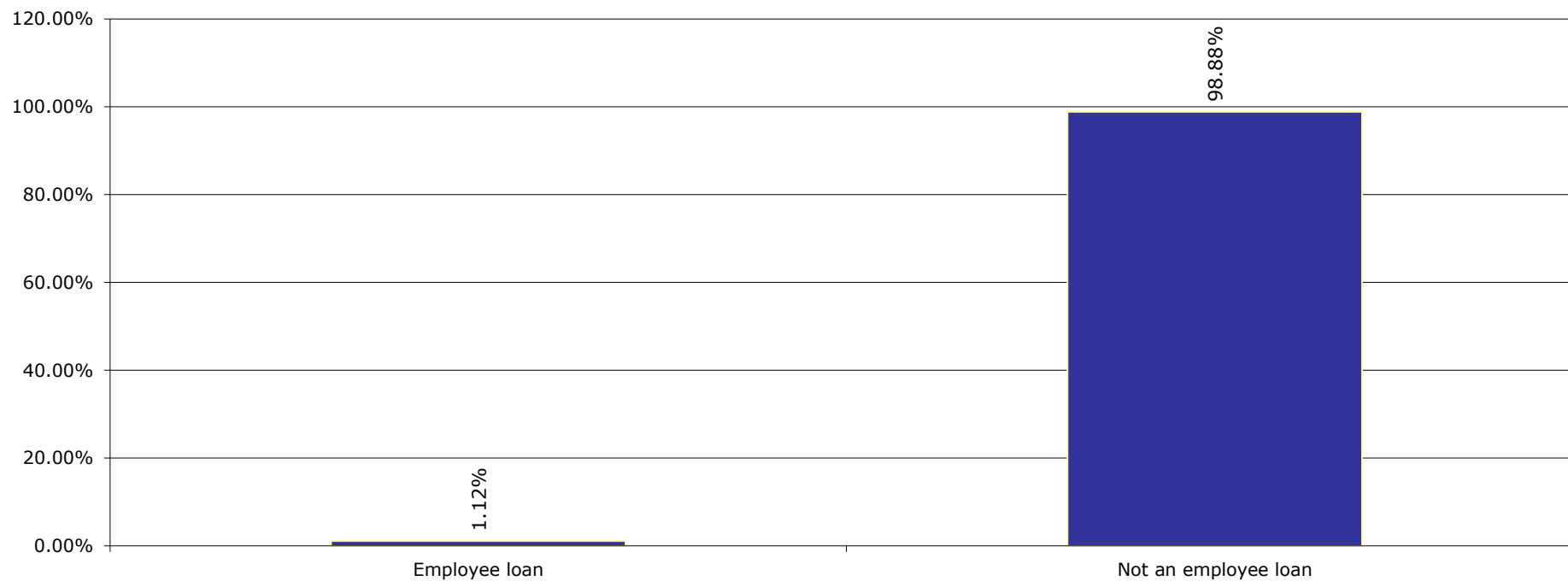
Interest Type



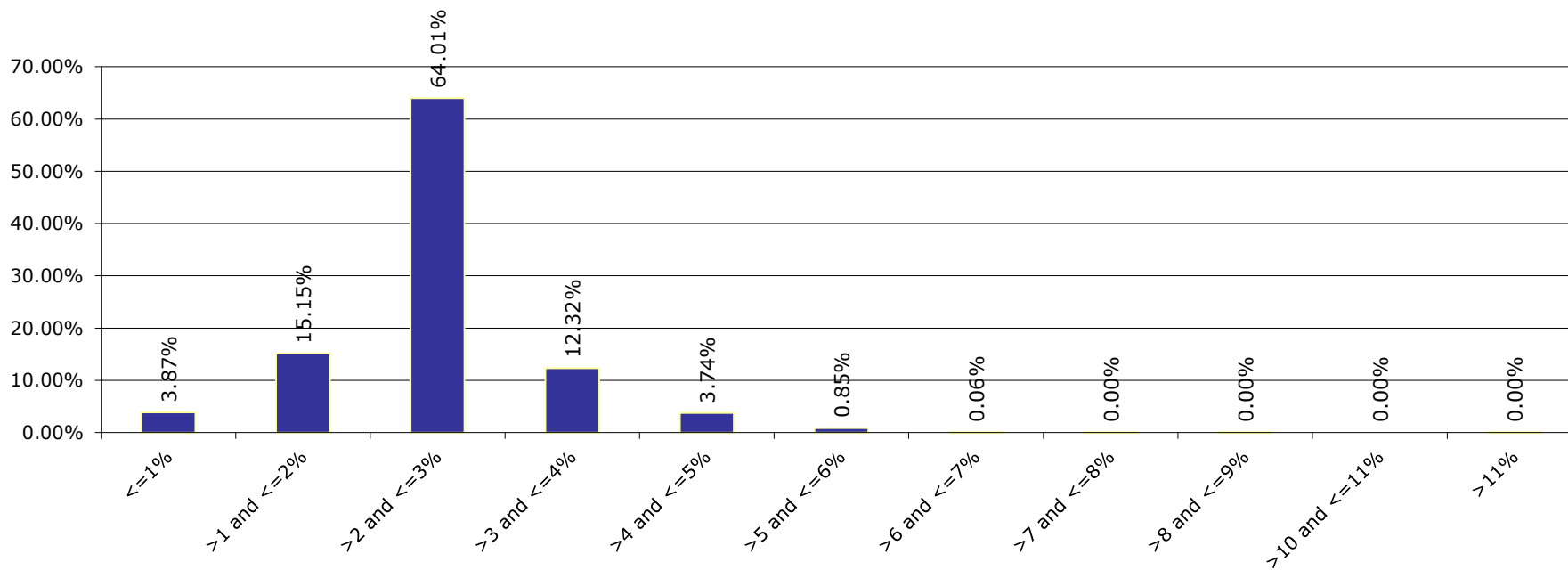
Debt to Income



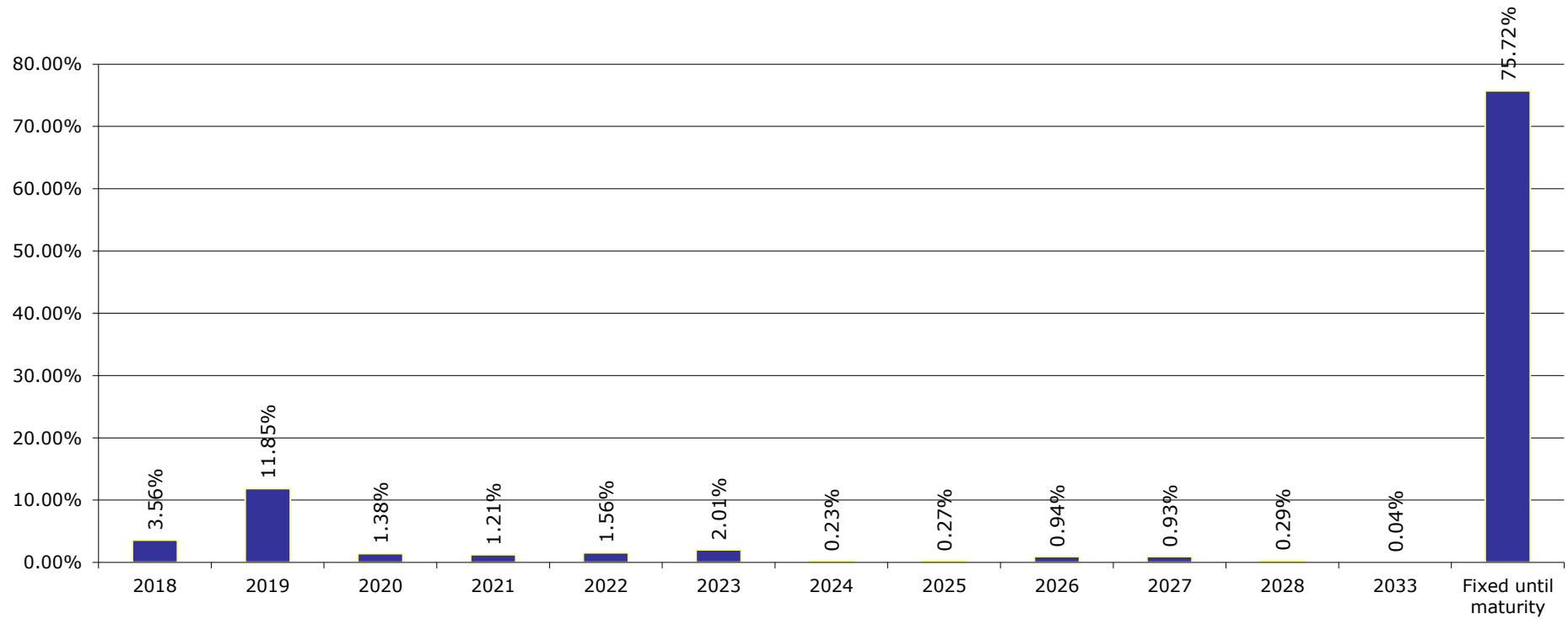
Employee Loans



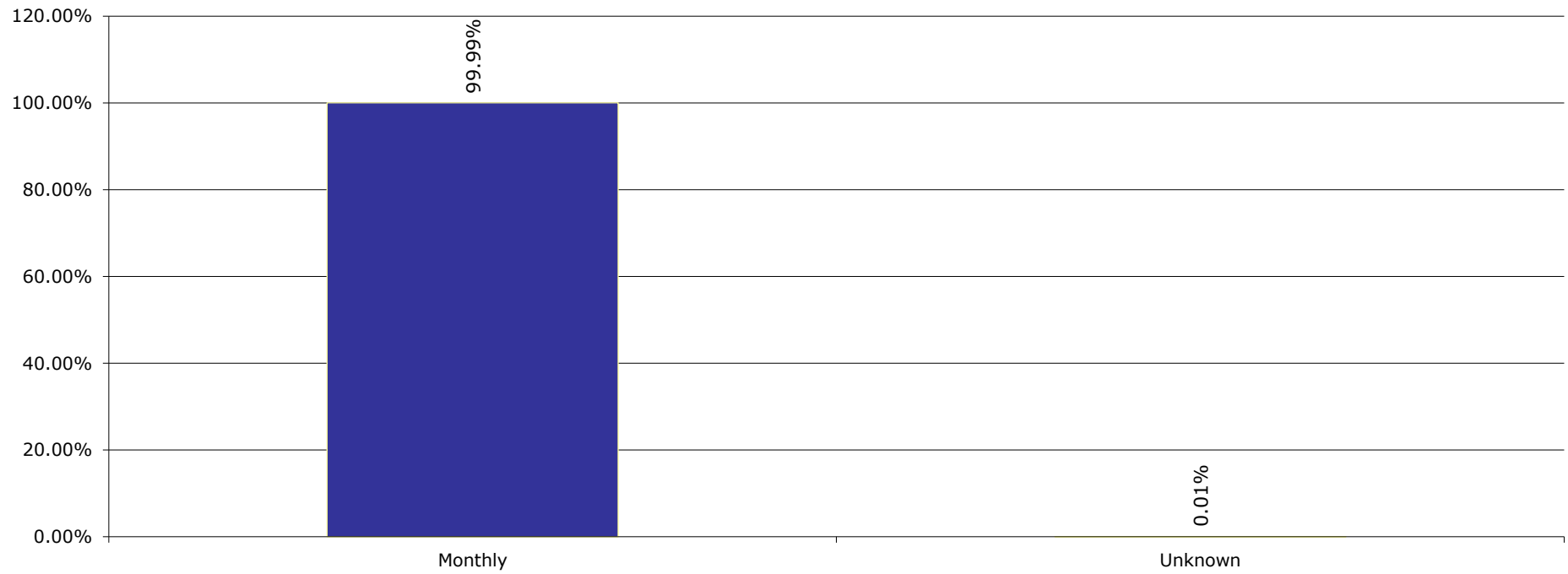
Interest Rate



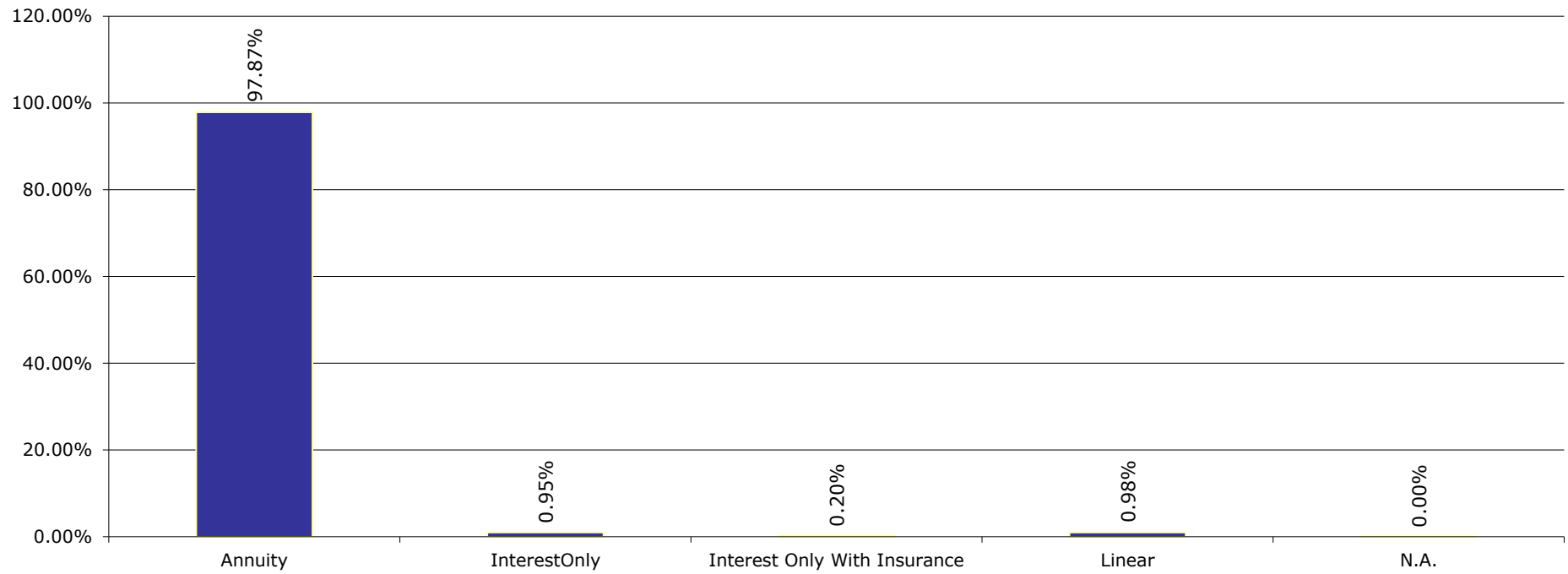
Next Reset Year



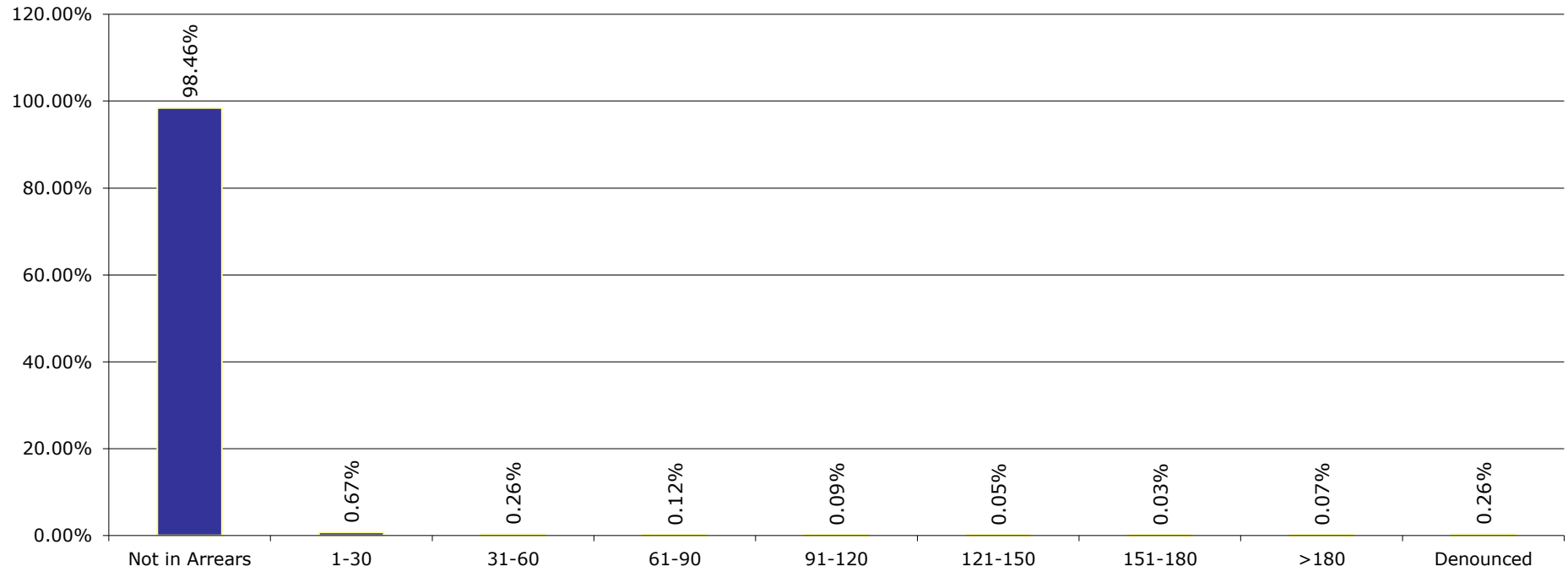
Interest Payment Frequency



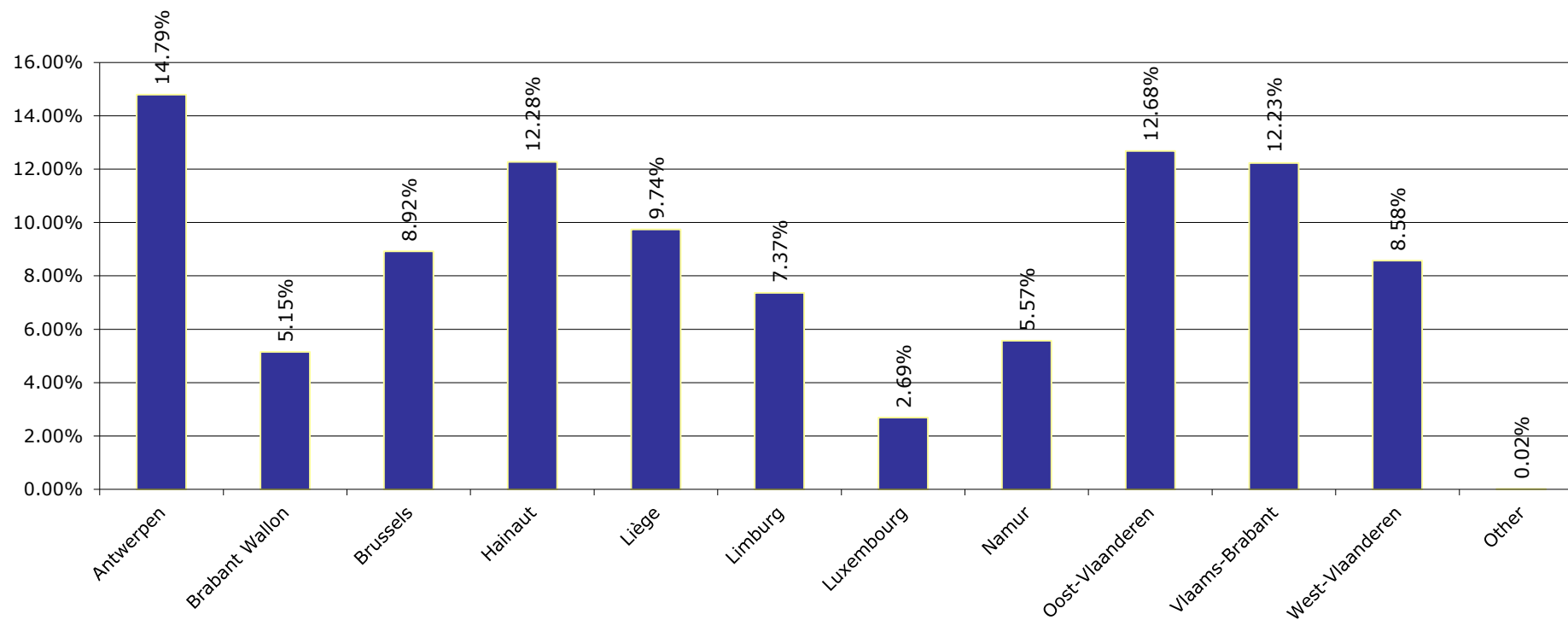
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

1. Key characteristics

Outstanding Principal Balance (EUR)	27,585,731,633.92
Average Borrower Balance (EUR)	95,900
Maximum Borrower Balance (EUR)	1,951,455
Number of Borrowers	287,651
Number of Advances	465,490
Weighted Average Seasoning (years)	4.19
Weighted Average Remaining Maturity (years)	15.9
Weighted Average Coupon (%)	2.45
Weighted Average DTI	38.0%
Weighted Average LTV	63.7%
MORTGAGE PORTFOLIO REPORT	
Weighted Mortg Covg Ratio	124.91%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

2. Loan Size

Loan Size per Borrower (in 1000€)	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50	2,302,125,011.68	8.35%	109,010.00	37.90%
50 < Loan Size <= 100	4,687,054,954.03	16.99%	63,080.00	21.93%
100 < Loan Size <= 150	6,377,504,246.00	23.12%	51,503.00	17.90%
150 < Loan Size <= 200	5,667,547,456.70	20.55%	32,827.00	11.41%
200 < Loan Size <= 250	3,838,346,739.02	13.91%	17,277.00	6.01%
250 < Loan Size <= 300	2,045,795,608.18	7.42%	7,540.00	2.62%
300 < Loan Size <= 350	936,651,107.05	3.40%	2,907.00	1.01%
350 < Loan Size <= 400	505,666,568.73	1.83%	1,357.00	0.47%
400 < Loan Size <= 450	295,942,052.83	1.07%	699.00	0.24%
450 < Loan Size <= 500	203,606,750.32	0.74%	430.00	0.15%
500 < Loan Size <= 550	155,390,923.59	0.56%	296.00	0.10%
550 < Loan Size <= 600	99,767,301.82	0.36%	174.00	0.06%
600 < Loan Size <= 650	65,471,712.45	0.24%	105.00	0.04%
650 < Loan Size <= 700	64,761,291.27	0.23%	96.00	0.03%
700 < Loan Size <= 750	53,581,876.55	0.19%	74.00	0.03%
750 < Loan Size <= 800	37,265,257.45	0.14%	48.00	0.02%
800 < Loan Size <= 850	38,062,587.90	0.14%	46.00	0.02%
850 < Loan Size <= 900	21,813,489.73	0.08%	25.00	0.01%
900 < Loan Size <= 950	18,348,774.34	0.07%	20.00	0.01%
950 < Loan Size <= 1000	14,685,216.70	0.05%	15.00	0.01%
Loan Size > 1000	156,342,707.58	0.57%	122.00	0.04%
Total	27,585,731,633.92	100.00 %	287,651	100.00 %

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
<=0.1	463,952,548.84	1.68%	41,653.00	14.48%
>0.1 and <=0.2	1,167,217,270.77	4.23%	35,045.00	12.18%
>0.2 and <=0.3	1,803,214,760.77	6.54%	31,582.00	10.98%
>0.3 and <=0.4	2,287,708,896.27	8.29%	28,475.00	9.90%
>0.4 and <=0.5	2,678,720,227.76	9.71%	25,572.00	8.89%
>0.5 and <=0.6	2,820,688,272.06	10.23%	23,044.00	8.01%
>0.6 and <=0.7	3,211,562,785.59	11.64%	23,530.00	8.18%
>0.7 and <=0.8	3,813,547,461.83	13.82%	25,316.00	8.80%
>0.8 and <=0.9	4,797,437,219.61	17.39%	28,935.00	10.06%
>0.9 and <=1	4,396,499,015.34	15.94%	23,763.00	8.26%
>1 and <=1.1	139,353,227.58	0.51%	699.00	0.24%
>1.1 and <=1.2	2,773,286.08	0.01%	18.00	0.01%
>1.2	3,056,661.42	0.01%	19.00	0.01%
Total	27,585,731,633.92	100.00%	287,651	100.00 %

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

4. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
0	2,318,890.58	0.01%	733	0.25%
>0 and <=0,1	122,564,365.79	0.44%	253	0.09%
>0.1 and <=0.2	303,187,354.20	1.10%	919	0.32%
>0.2 and <=0.3	630,893,688.66	2.29%	2,209	0.77%
>0.3 and <=0.4	1,175,994,189.54	4.26%	4,866	1.69%
>0.4 and <=0.5	1,478,985,112.47	5.36%	6,917	2.40%
>0.5 and <=0.6	2,156,220,724.41	7.82%	10,738	3.73%
>0.6 and <=0.7	1,395,518,959.98	5.06%	8,077	2.81%
>0.7 and <=0.8	856,105,765.61	3.10%	5,554	1.93%
>0.8 and <=0.9	536,897,321.43	1.95%	3,808	1.32%
>0.9 and <=1	428,603,412.04	1.55%	3,149	1.09%
>1 and <=1.1	4,326,828,925.15	15.69%	28,071	9.76%
>1.1 and <=1.2	4,697,440,016.46	17.03%	35,201	12.24%
>1.2 and <=1.3	2,298,602,199.98	8.33%	20,804	7.23%
>1.3 and <=1.4	1,545,858,949.31	5.60%	15,943	5.54%
>1.4 and <=1.5	939,152,260.00	3.40%	10,946	3.81%
>1.5 and <=1.6	799,418,069.73	2.90%	10,494	3.65%
>1.6 and <=1.7	558,447,031.75	2.02%	8,153	2.83%
>1.7 and <=1.8	358,886,789.74	1.30%	5,742	2.00%
>1.8 and <=1.9	330,720,093.45	1.20%	5,687	1.98%
>1.9 and <=2	312,504,931.69	1.13%	5,470	1.90%
>2	2,330,582,581.95	8.45%	93,917	32.65%
Total	27,585,731,633.92	100.00%	287,651	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

5. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
<=1	170,636,065.48	0.62%	1,619	0.56%
>1.2 and <=1.4	5,638,308,607.08	20.44%	45,477	15.81%
>1.4 and <=1.6	2,518,642,413.65	9.13%	25,569	8.89%
>1.6 and <=1.8	1,340,539,315.16	4.86%	16,198	5.63%
>1.8 and <=2	894,496,675.74	3.24%	12,607	4.38%
>1 and <=1.2	13,816,479,417.13	50.09%	82,785	28.78%
>2.2 and <=2.4	446,357,898.33	1.62%	8,295	2.88%
>2.4 and <=2.6	318,568,368.37	1.15%	6,450	2.24%
>2.6 and <=2.8	263,312,571.08	0.95%	5,805	2.02%
>2.8 and <=3	231,810,356.44	0.84%	5,693	1.98%
>2 and <=2.2	655,793,049.97	2.38%	10,679	3.71%
>3	1,290,786,895.49	4.68%	66,474	23.11%
Total	27,585,731,633.92	100.00%	287,651	100.00%

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Pool Characteristics

Mortgage pool as of: 30-09-2018

6. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	62,587.77	0.00%	21	0.00%
1991	109,594.53	0.00%	25	0.01%
1992	80,335.96	0.00%	21	0.00%
1993	307,175.13	0.00%	90	0.02%
1994	953,598.30	0.00%	213	0.05%
1995	1,730,351.59	0.01%	189	0.04%
1996	4,653,061.54	0.02%	350	0.08%
1997	6,938,891.25	0.03%	464	0.10%
1998	12,281,282.94	0.04%	1,727	0.37%
1999	42,699,081.43	0.15%	7,407	1.59%
2000	19,909,900.94	0.07%	1,819	0.39%
2001	22,332,510.05	0.08%	1,622	0.35%
2002	40,539,754.19	0.15%	3,132	0.67%
2003	160,217,930.97	0.58%	8,430	1.81%
2004	251,977,373.36	0.91%	12,592	2.71%
2005	570,592,036.47	2.07%	22,864	4.91%
2006	321,672,274.53	1.17%	11,390	2.45%
2007	207,219,344.96	0.75%	6,439	1.38%
2008	225,690,674.94	0.82%	7,792	1.67%
2009	921,024,766.54	3.34%	24,303	5.22%
2010	1,413,998,382.48	5.13%	30,858	6.63%
2011	1,039,261,265.63	3.77%	24,872	5.34%
2012	757,308,397.27	2.75%	19,564	4.20%
2013	944,716,549.82	3.42%	19,983	4.29%
2014	2,648,127,655.07	9.60%	43,602	9.37%
2015	8,153,361,452.14	29.56%	109,456	23.51%
2016	5,010,254,511.10	18.16%	58,356	12.54%
2017	3,214,455,704.66	11.65%	32,974	7.08%
2018	1,593,255,188.36	5.78%	14,935	3.21%
Total	27,585,731,633.92	100.00%	465,490	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

7. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=1	2,324,556,402.51	8.43 %	21,969	4.72 %
>1 and <=2	3,614,337,578.74	13.10 %	38,379	8.24 %
>2 and <=3	5,297,744,708.26	19.20 %	62,267	13.38 %
>3 and <=4	8,431,563,501.07	30.56 %	119,621	25.70 %
>4 and <=5	1,165,482,750.45	4.22 %	21,464	4.61 %
>5 and <=6	927,677,629.54	3.36 %	20,366	4.38 %
>6 and <=7	781,640,101.69	2.83 %	20,768	4.46 %
>7 and <=8	1,190,956,248.33	4.32 %	27,888	5.99 %
>8 and <=9	1,421,442,910.92	5.15 %	30,022	6.45 %
>9 and <=10	612,589,584.03	2.22 %	19,332	4.15 %
>10 and <=11	196,720,347.66	0.71 %	5,940	1.28 %
>11 and <=12	231,804,751.46	0.84 %	7,277	1.56 %
>12 and <=13	379,383,432.93	1.38 %	14,293	3.07 %
>13 and <=14	531,935,451.77	1.93 %	21,618	4.64 %
>14 and <=15	215,545,985.00	0.78 %	11,907	2.56 %
>15	262,350,249.56	0.95 %	22,379	4.81 %
Total	27,585,731,633.92	100.00%	465,490	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

8. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=5	1,561,887,102.25	5.66 %	113,511	24.39 %
>5 and <=10	3,921,511,875.70	14.22 %	106,037	22.78 %
>10 and <=15	5,833,174,426.93	21.15 %	88,018	18.91 %
>15 and <=20	6,973,500,776.04	25.28 %	77,298	16.61 %
>20 and <=25	9,002,116,163.90	32.63 %	78,191	16.80 %
>25 and <=30	280,177,892.22	1.02 %	2,296	0.49 %
>30 and <=35	13,363,396.88	0.05 %	139	0.03 %
35 < Remaining Maturity <= 40	0.00	0.00%	0	0.00%
Remaining Maturity > 40	0.00	0.00%	0	0.00%
Total	27,585,731,633.92	100.00%	465,490	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

9. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=5	135,100,504.98	0.49 %	3,945	0.85 %
>5 and <=10	1,568,946,878.96	5.69 %	52,904	11.37 %
>10 and <=15	4,791,061,935.02	17.37 %	144,887	31.13 %
>15 and <=20	8,757,604,581.76	31.75 %	142,266	30.56 %
>20 and <=25	10,773,515,333.47	39.05 %	105,107	22.58 %
>25 and <=30	1,472,507,253.83	5.34 %	15,482	3.33 %
>30 and <=35	61,819,504.78	0.22 %	631	0.14 %
>35 and <=40	24,232,644.80	0.09 %	261	0.06 %
>40 and <=45	942,996.32	0.00 %	7	0.00 %
Total	27,585,731,633.92	100.00%	465,490	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

10. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	20,719,084,890.77	75.11 %	345,920	74.31 %
Variable With Cap	6,793,627,683.93	24.63 %	109,760	23.58 %
Variable Without Cap	73,019,059.22	0.26 %	9,810	2.11 %
Total	27,585,731,633.92	100.00%	465,490	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

11. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
<=0.1	158,989,499.82	0.58 %	7,874	1.69 %
>0.1 and <=0.2	1,638,169,609.55	5.94 %	48,328	10.38 %
>0.2 and <=0.3	6,196,362,447.08	22.46 %	115,296	24.77 %
>0.3 and <=0.4	9,875,583,535.75	35.80 %	140,686	30.22 %
>0.4 and <=0.5	5,490,400,311.85	19.90 %	75,844	16.29 %
>0.5 and <=0.6	2,064,455,183.22	7.48 %	28,973	6.22 %
>0.6 and <=0.7	1,030,112,191.03	3.73 %	13,926	2.99 %
>0.7 and <=0.8	486,073,640.15	1.76 %	6,682	1.44 %
>0.8	388,157,486.09	1.41 %	5,828	1.25 %
Unknown	257,427,729.38	0.93 %	22,053	4.74 %
Total	27,585,731,633.92	100.00%	465,490	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

12. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
Employee loan	309,487,914.24	1.12 %	8,180	1.76 %
Not an employee loan	27,276,243,719.68	98.88 %	457,310	98.24 %
Total	27,585,731,633.92	100.00%	465,490	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

13. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
<=1%	1,067,831,812.72	3.87 %	30,123	6.47 %
>1 and <=2%	4,178,398,981.72	15.15 %	67,805	14.57 %
>2 and <=3%	17,657,024,533.27	64.01 %	232,347	49.91 %
>3 and <=4%	3,398,613,428.01	12.32 %	77,863	16.73 %
>4 and <=5%	1,031,060,400.75	3.74 %	44,331	9.52 %
>5 and <=6%	235,182,702.82	0.85 %	11,116	2.39 %
>6 and <=7%	15,988,010.05	0.06 %	1,739	0.37 %
>7 and <=8%	624,807.27	0.00 %	90	0.02 %
>8 and <=9%	4,914.95	0.00 %	3	0.00 %
>10 and <=11%	0.00	0.00 %	1	0.00 %
>11%	1,002,042.36	0.00 %	72	0.02 %
Total	27,585,731,633.92	100.00%	465,490	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

14. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
2018	982,288,778.75	3.56 %	20,107	4.32 %
2019	3,268,169,818.76	11.85 %	62,622	13.45 %
2020	381,537,618.14	1.38 %	4,727	1.02 %
2021	334,844,557.16	1.21 %	3,697	0.79 %
2022	429,067,784.10	1.56 %	4,205	0.90 %
2023	553,753,640.45	2.01 %	5,570	1.20 %
2024	64,475,610.43	0.23 %	718	0.15 %
2025	75,620,306.71	0.27 %	860	0.18 %
2026	259,379,668.84	0.94 %	2,277	0.49 %
2027	257,225,732.79	0.93 %	2,256	0.48 %
2028	81,075,121.80	0.29 %	622	0.13 %
2033	10,199,142.95	0.04 %	82	0.02 %
Fixed until maturity	20,888,093,853.04	75.72 %	357,747	76.85 %
Total	27,585,731,633.92	100.00%	465,490	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

15. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	27,584,187,126.62	99.99 %	465,306	99.96 %
Unknown	1,544,507.30	0.01 %	184	0.04 %
Total	27,585,731,633.92	100.00%	465,490	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

16. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	26,997,741,107.19	97.87 %	451,765	97.05 %
InterestOnly	262,798,351.75	0.95 %	2,417	0.52 %
Interest Only With Insurance	55,079,056.46	0.20 %	465	0.10 %
Linear	269,925,123.32	0.98 %	10,839	2.33 %
N.A.	187,995.20	0.00 %	4	0.00 %
Total	27,585,731,633.92	100.00%	465,490	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

17. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	27,160,149,177.85	98.46 %	459,410	98.69 %
1-30	184,870,891.58	0.67 %	2,278	0.49 %
31-60	71,735,649.75	0.26 %	803	0.17 %
61-90	33,708,821.05	0.12 %	414	0.09 %
91-120	24,391,336.91	0.09 %	289	0.06 %
121-150	14,017,943.48	0.05 %	172	0.04 %
151-180	7,330,952.09	0.03 %	89	0.02 %
>180	18,624,686.57	0.07 %	269	0.06 %
Denounced	70,902,174.64	0.26 %	1,766	0.38 %
Total	27,585,731,633.92	100.00%	465,490	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2018

18. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	4,079,173,782.87	14.79 %	67,045	14.40 %
Brabant Wallon	1,420,067,299.11	5.15 %	20,531	4.41 %
Brussels	2,459,827,540.89	8.92 %	29,264	6.29 %
Hainaut	3,386,479,008.24	12.28 %	62,434	13.41 %
Liège	2,685,807,757.07	9.74 %	46,169	9.92 %
Limburg	2,032,790,199.48	7.37 %	37,825	8.13 %
Luxembourg	741,842,983.00	2.69 %	12,244	2.63 %
Namur	1,536,448,659.75	5.57 %	26,181	5.62 %
Oost-Vlaanderen	3,497,591,659.35	12.68 %	63,106	13.56 %
Vlaams-Brabant	3,374,878,822.24	12.23 %	55,418	11.91 %
West-Vlaanderen	2,365,764,676.24	8.58 %	45,200	9.71 %
Other	5,059,245.68	0.02 %	73	0.02 %
Total	27,585,731,633.92	100.00%	465,490	100.00%