

Bass Master Issuer

Report date: 30 September 2021

MORTGAGE PORTFOLIO REPORT

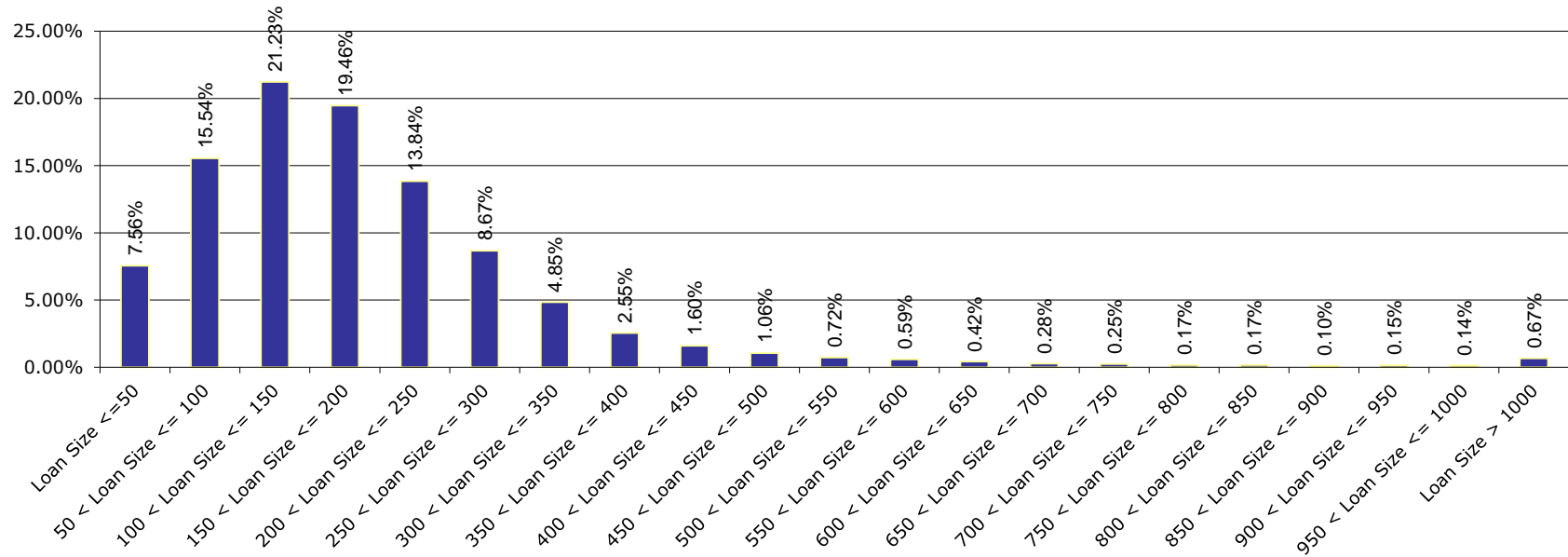
Mortgage Portfolio Report:
Reporting month as of ultimo:

Bass Master Issuer
September 2021

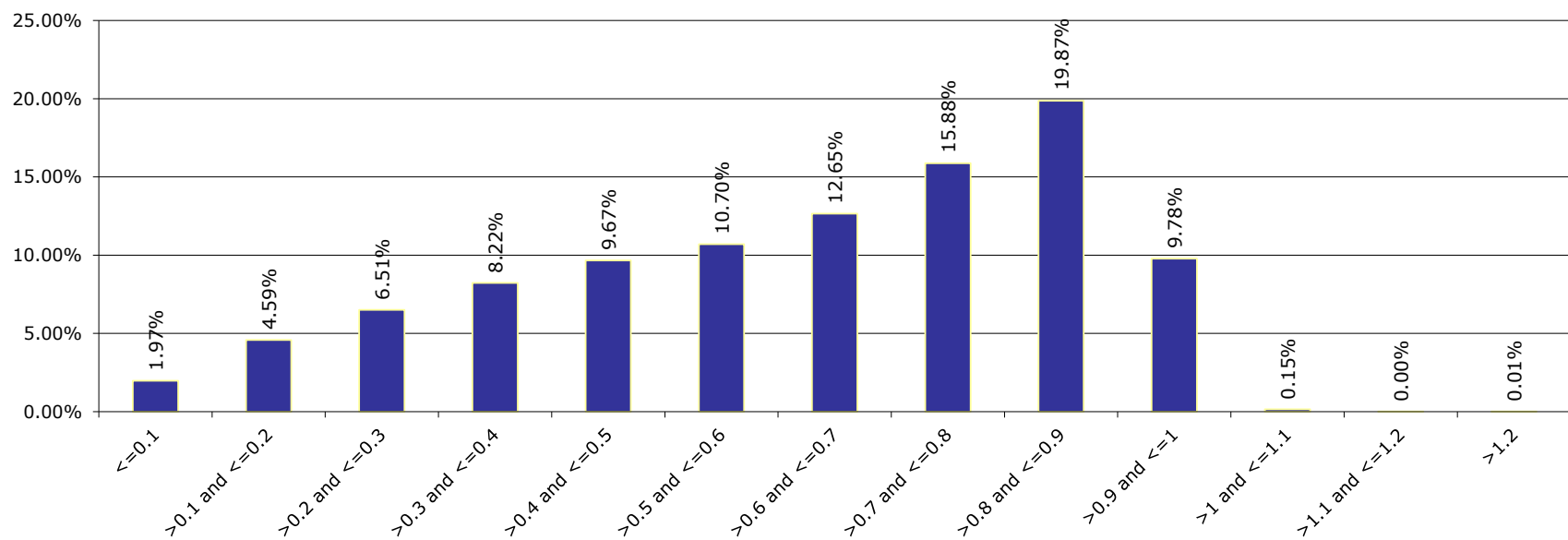
Key Characteristics

Oustanding Principal Balance (EUR)	21,672,976,214
Average Borrower Balance (EUR)	101,037
Maximum Borrower Balance (EUR)	1,966,557
Number of Borrowers	214,506
Number of Advances	354,415
Weighted Average Seasoning (years)	5.18
Weighted Average Remaining Maturity (years)	15.9
Weighted Average Coupon (%)	2.17
Weighted Average DTI	37.9%
Weighted Average LTV	62.0%
Weighted Mortgage Coverage Ratio	121.73

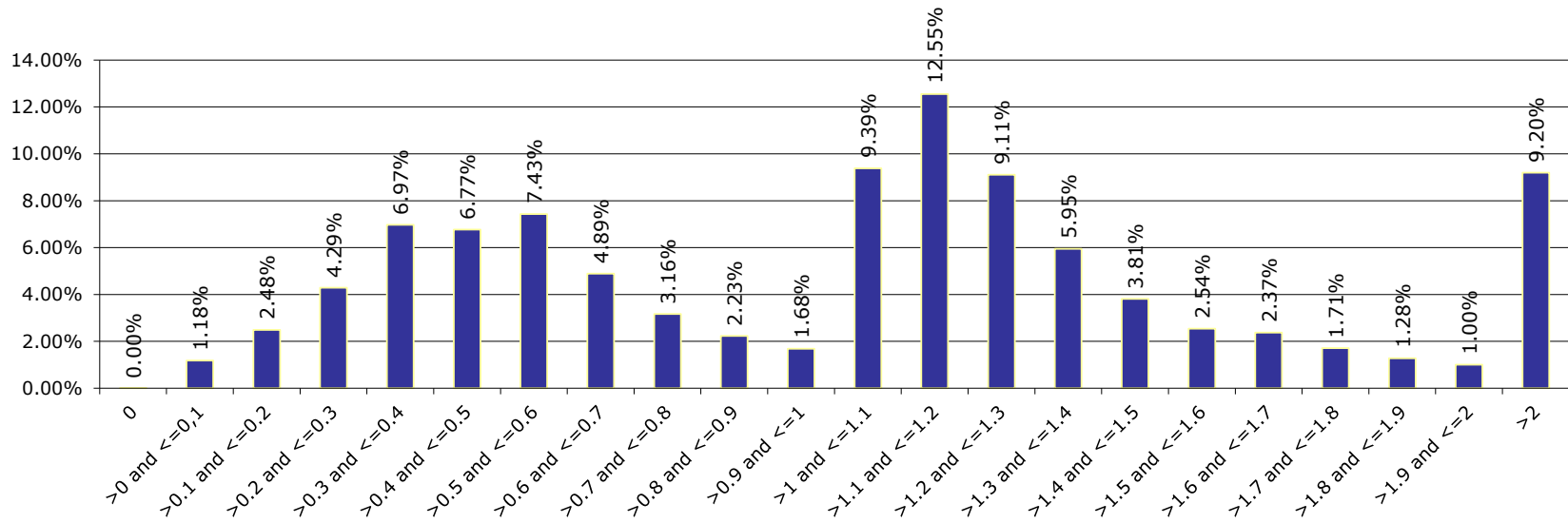
Loan Size per Borrower (in 1000€)



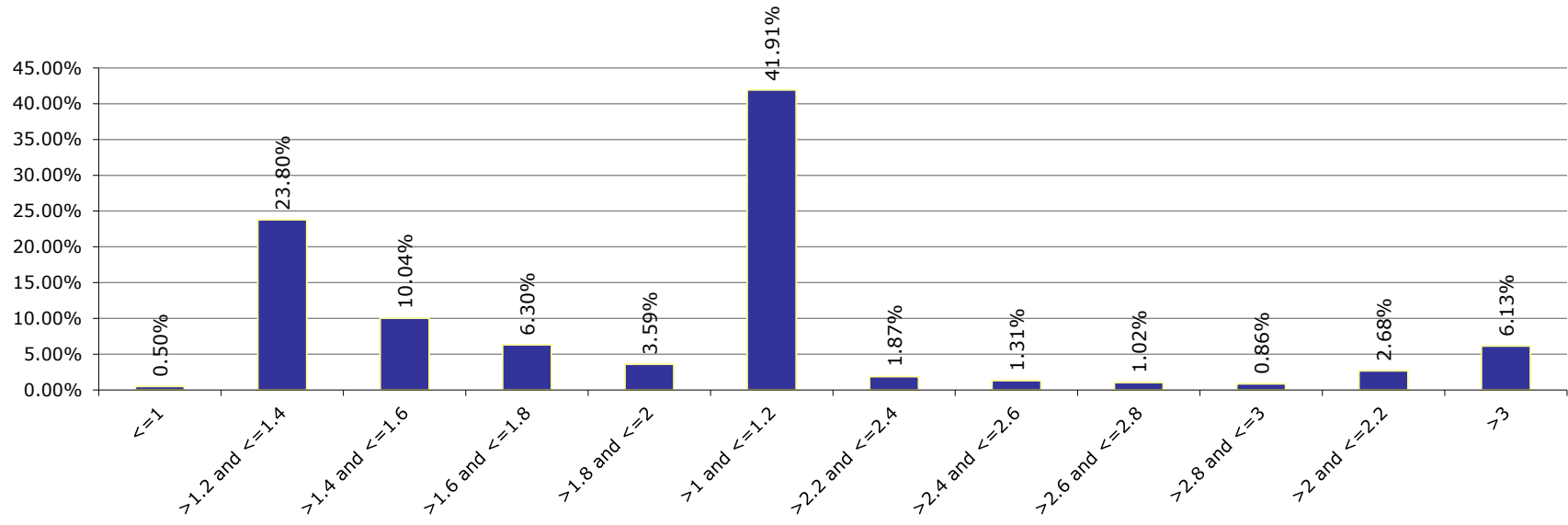
Loan to Value



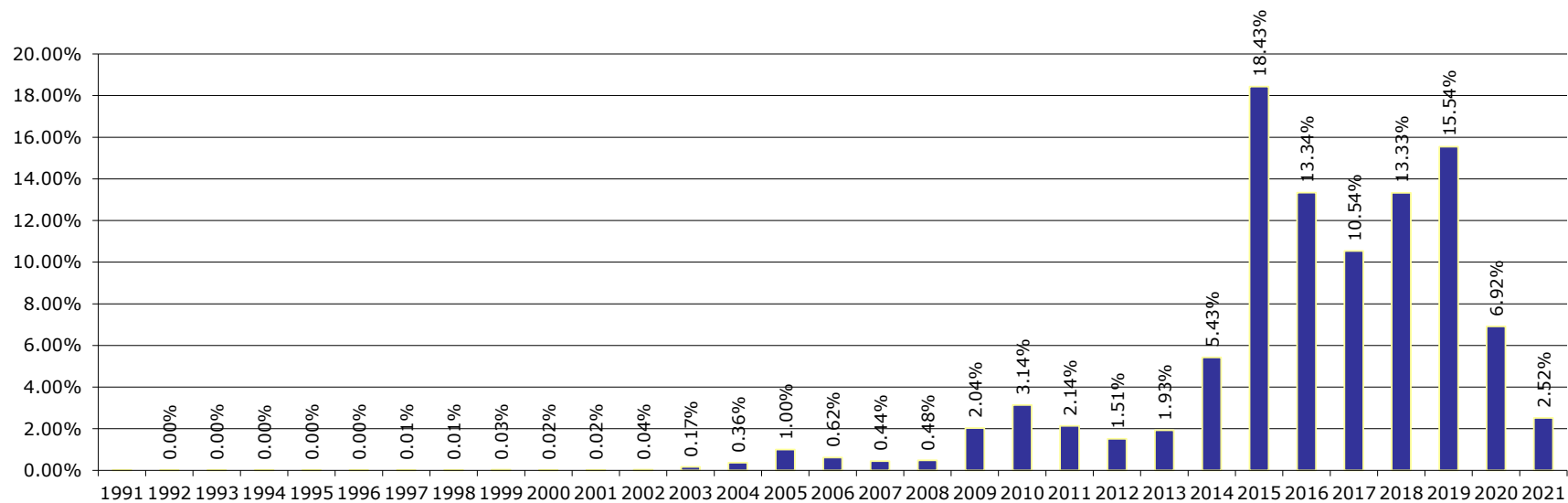
Mortgage Coverage Ratio



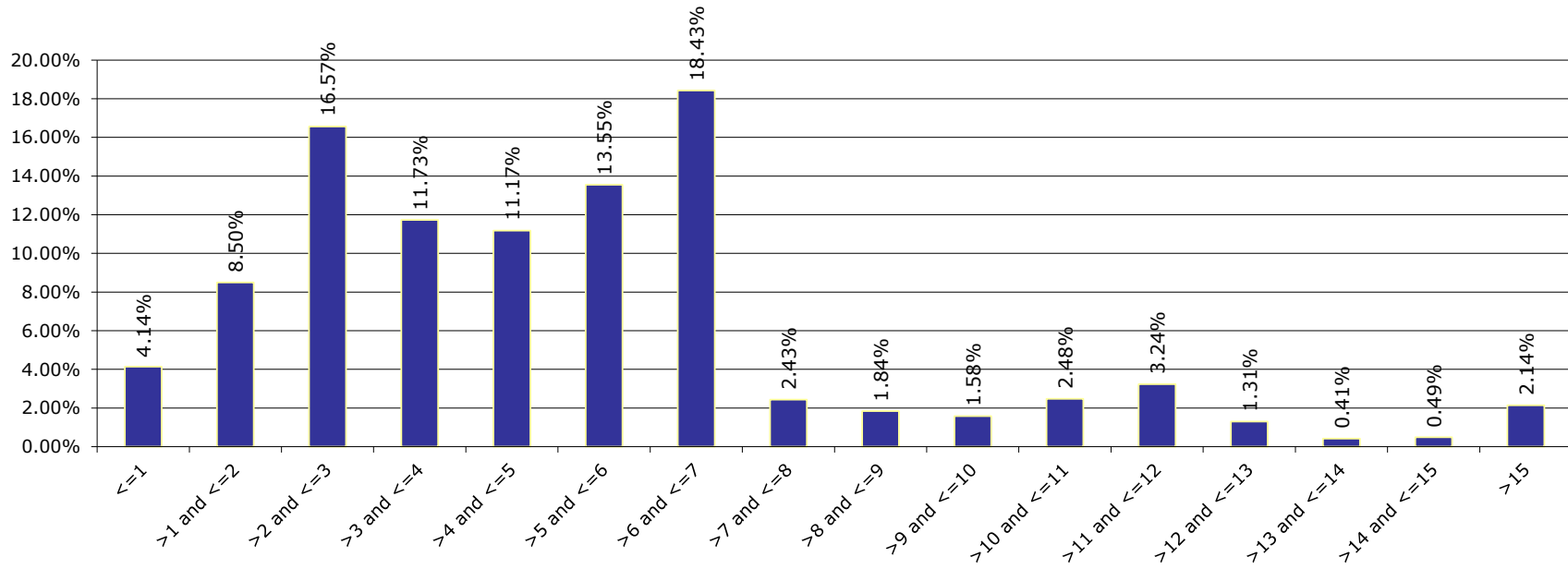
Total Coverage Ratio



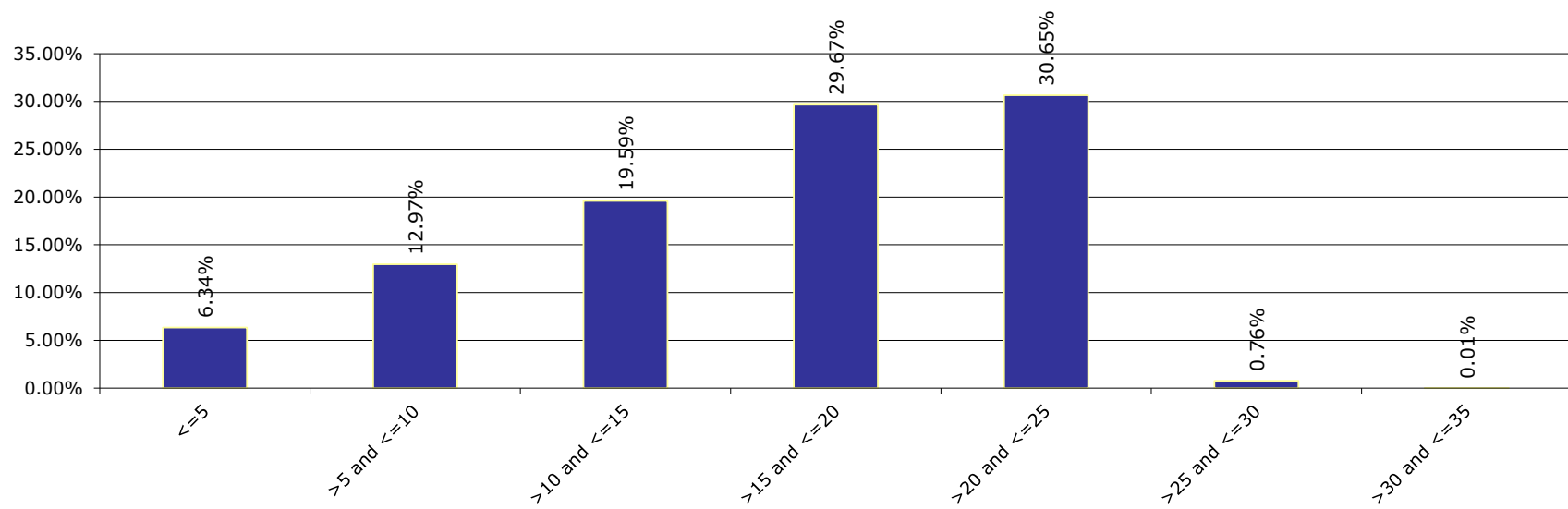
Origination Year



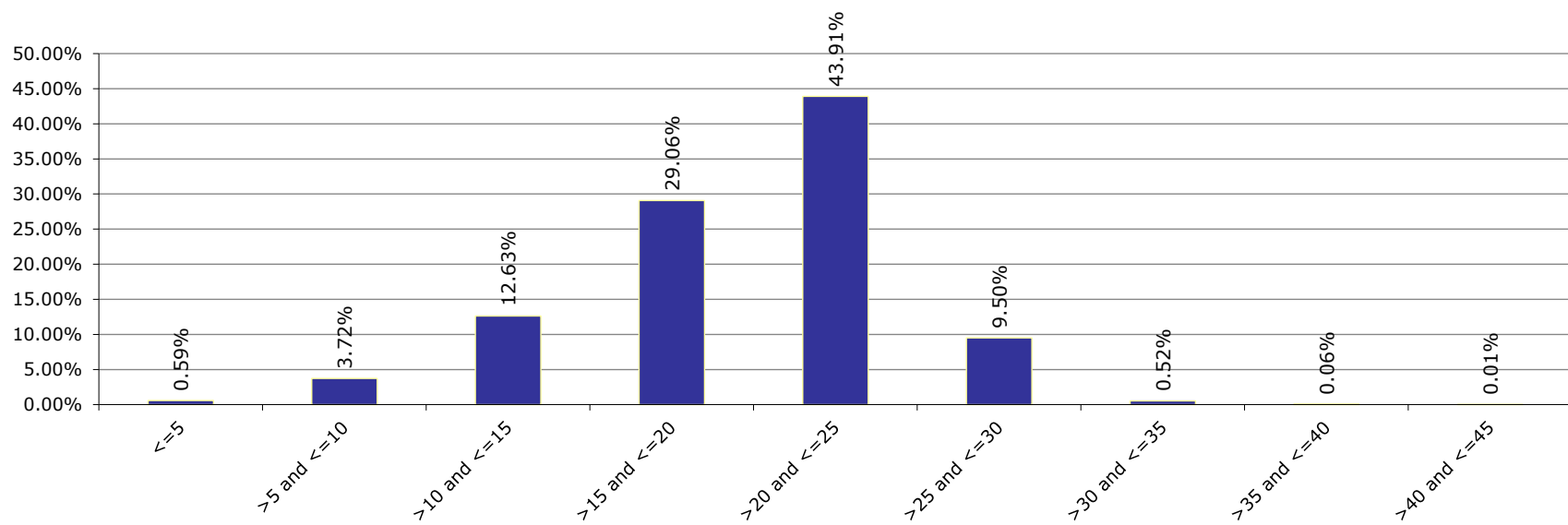
Seasoning



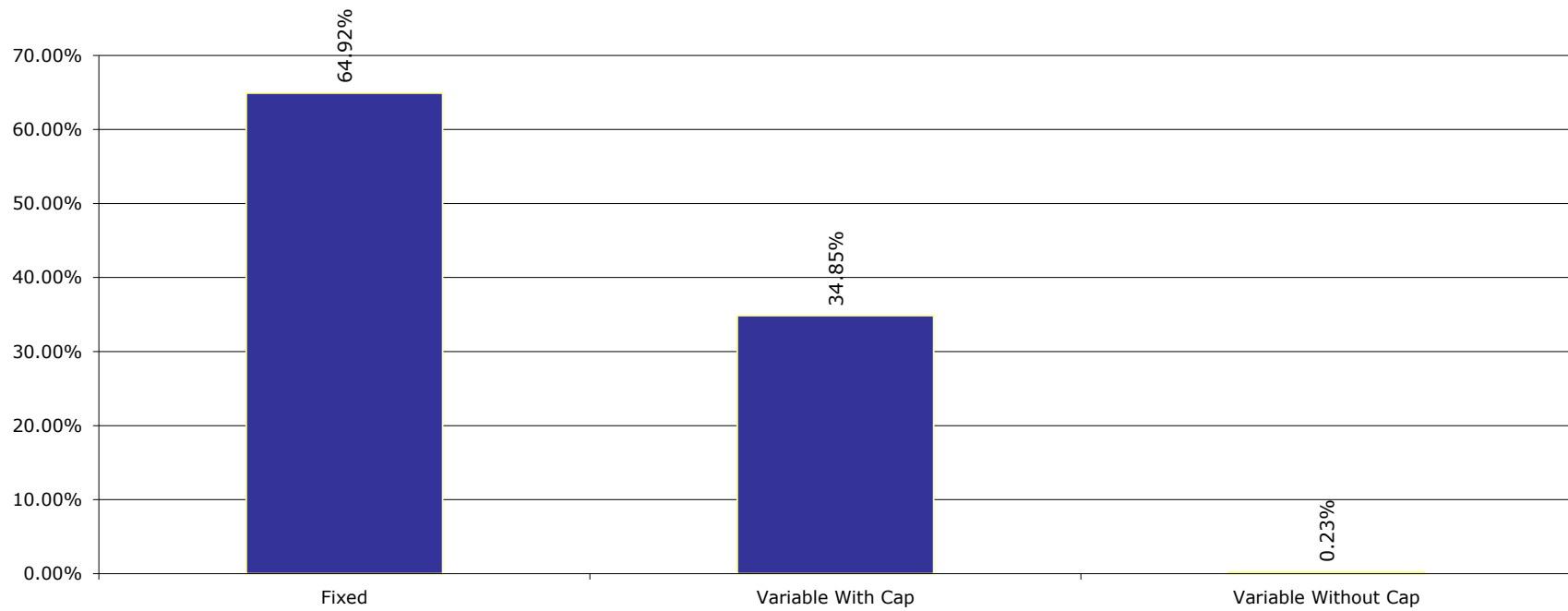
Remaining Maturity



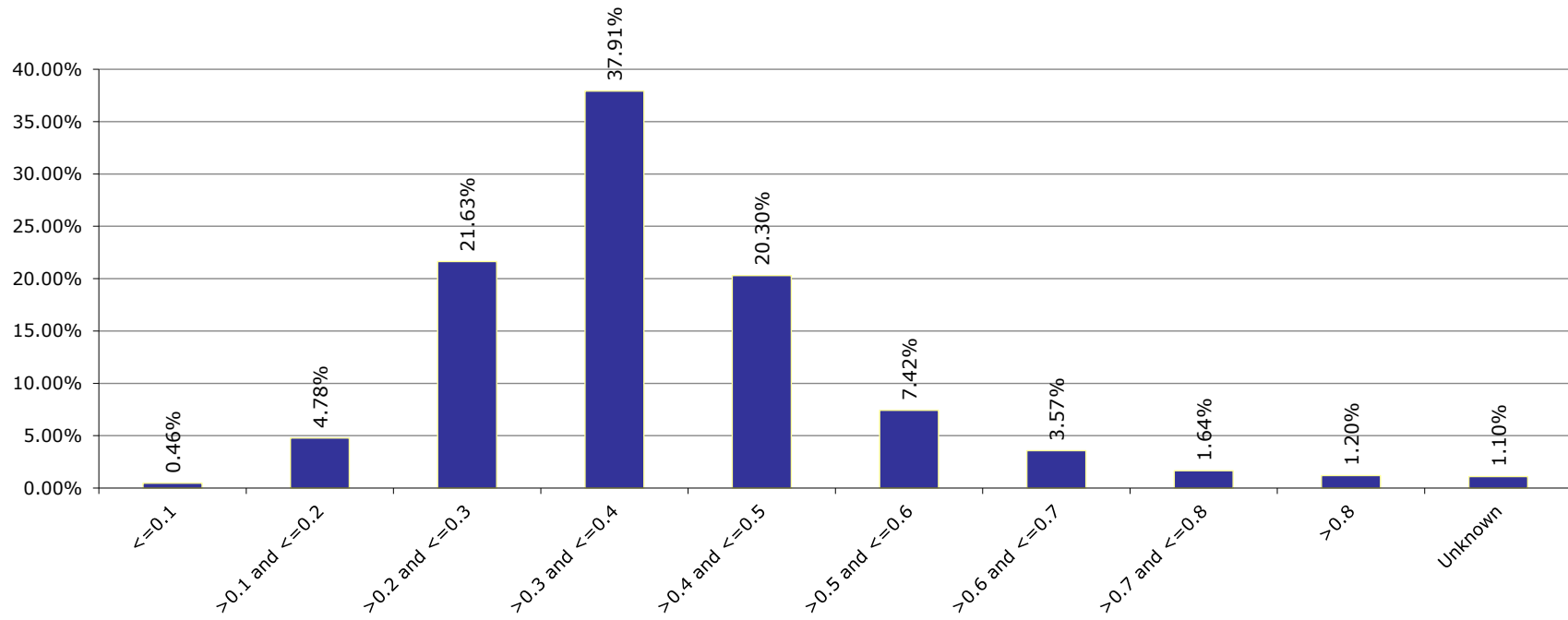
Original Maturity



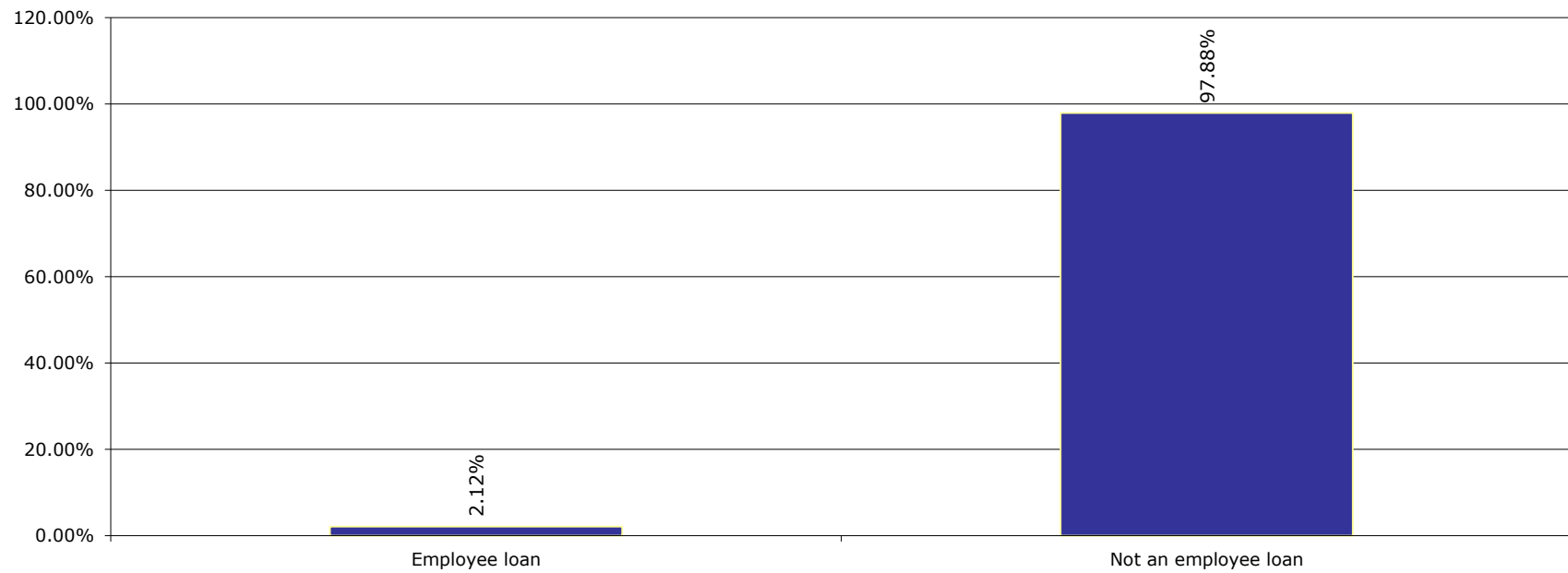
Interest Type



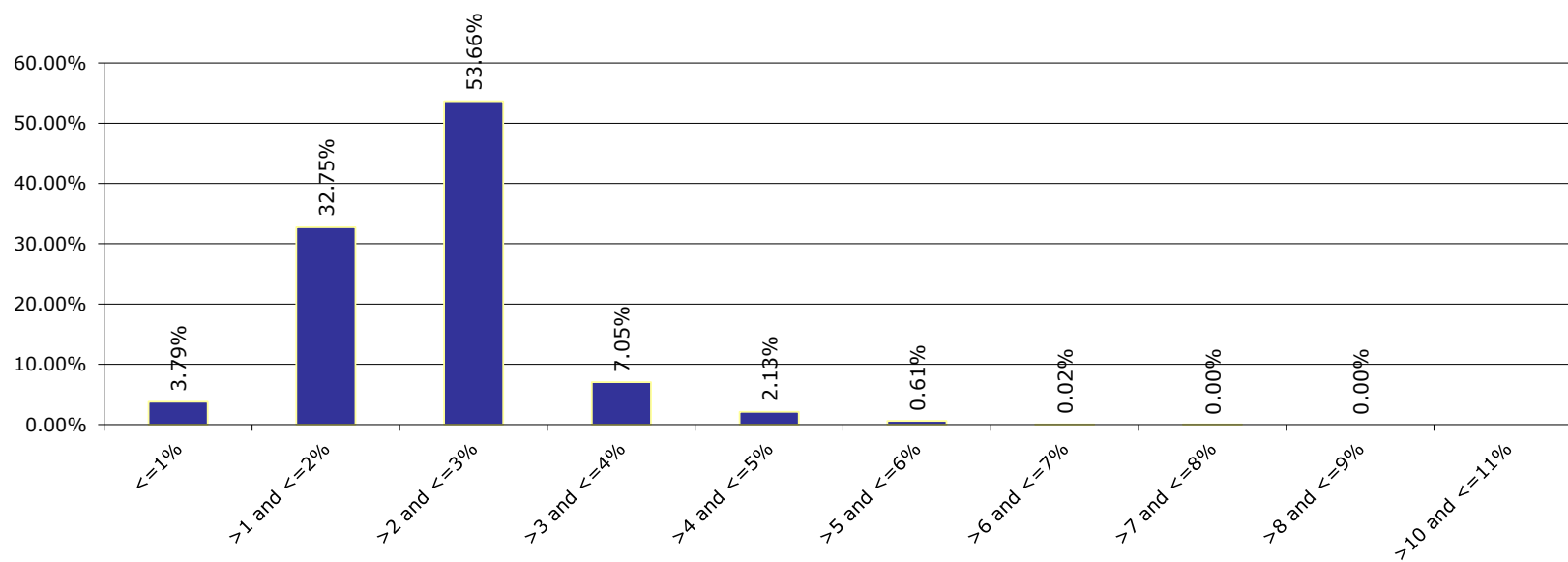
Debt to Income



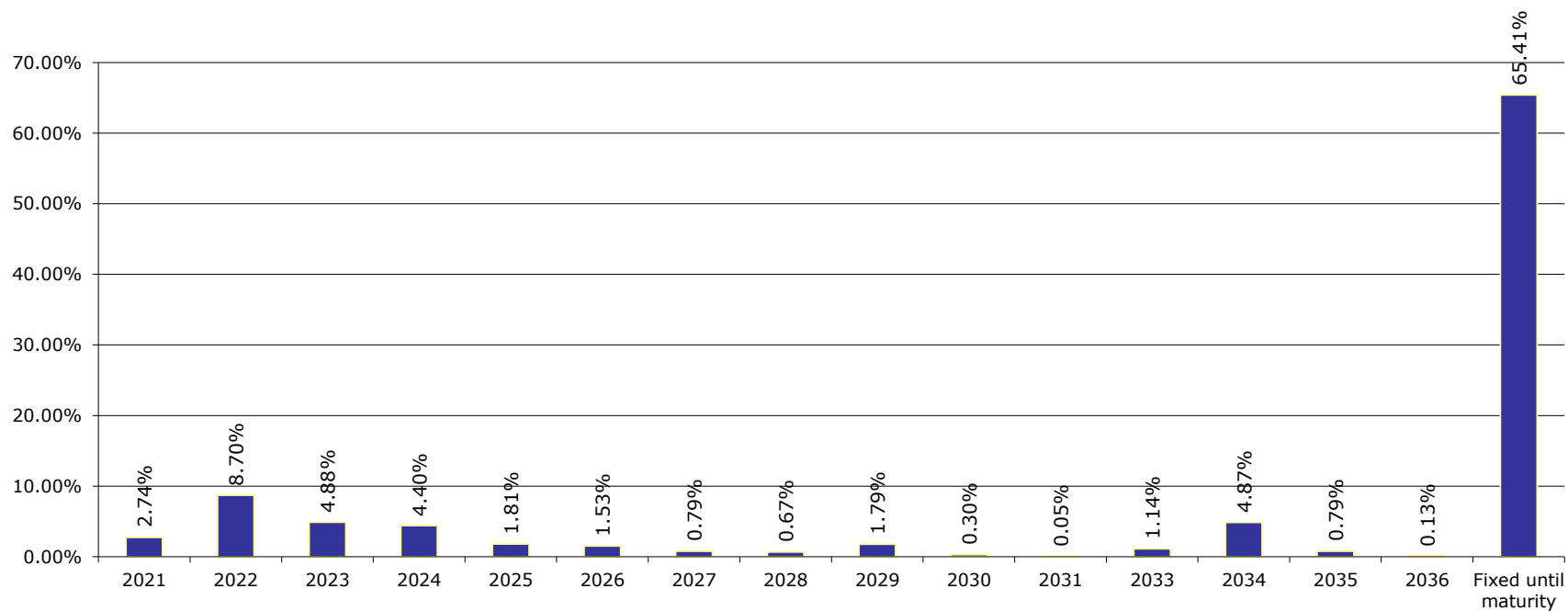
Employee Loans



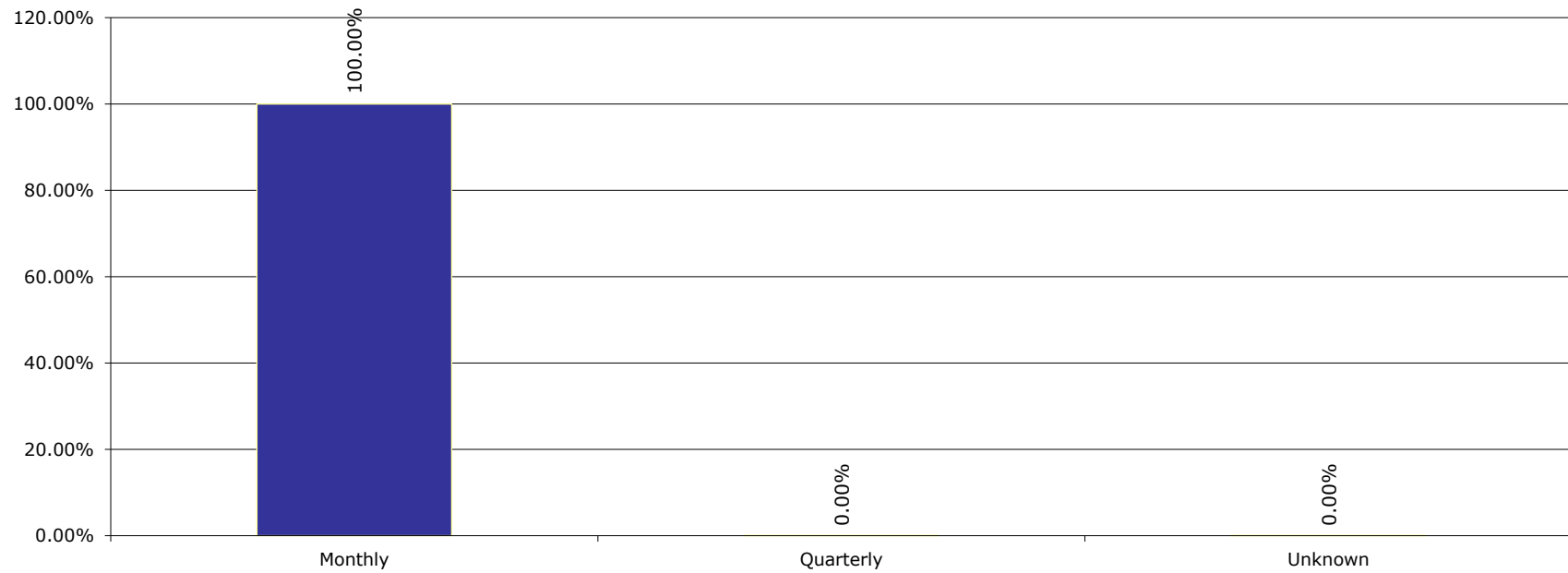
Interest Rate



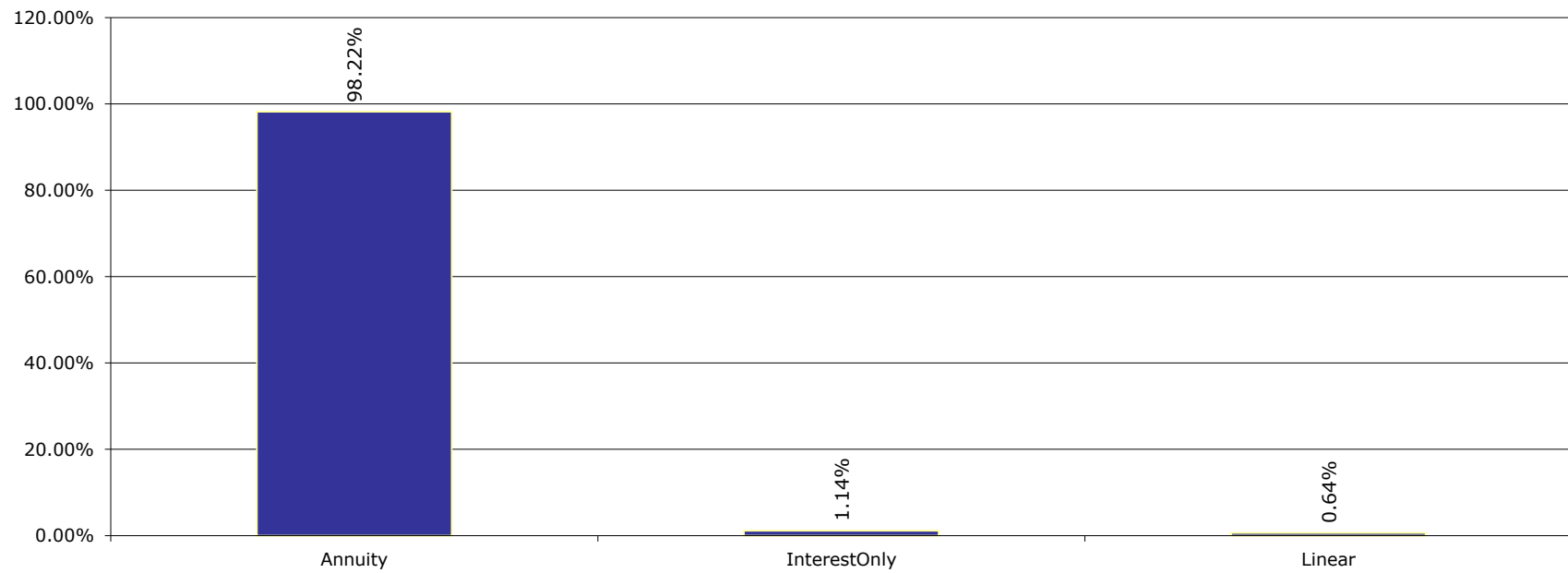
Next Reset Year



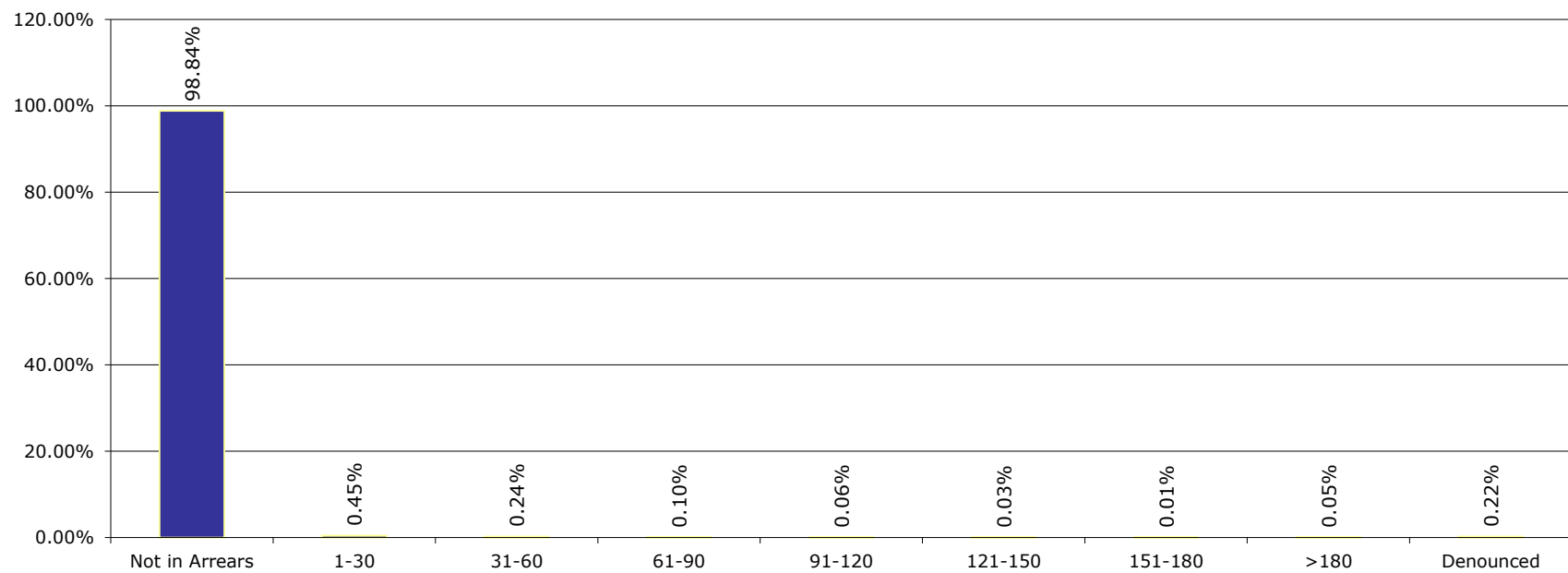
Interest Payment Frequency



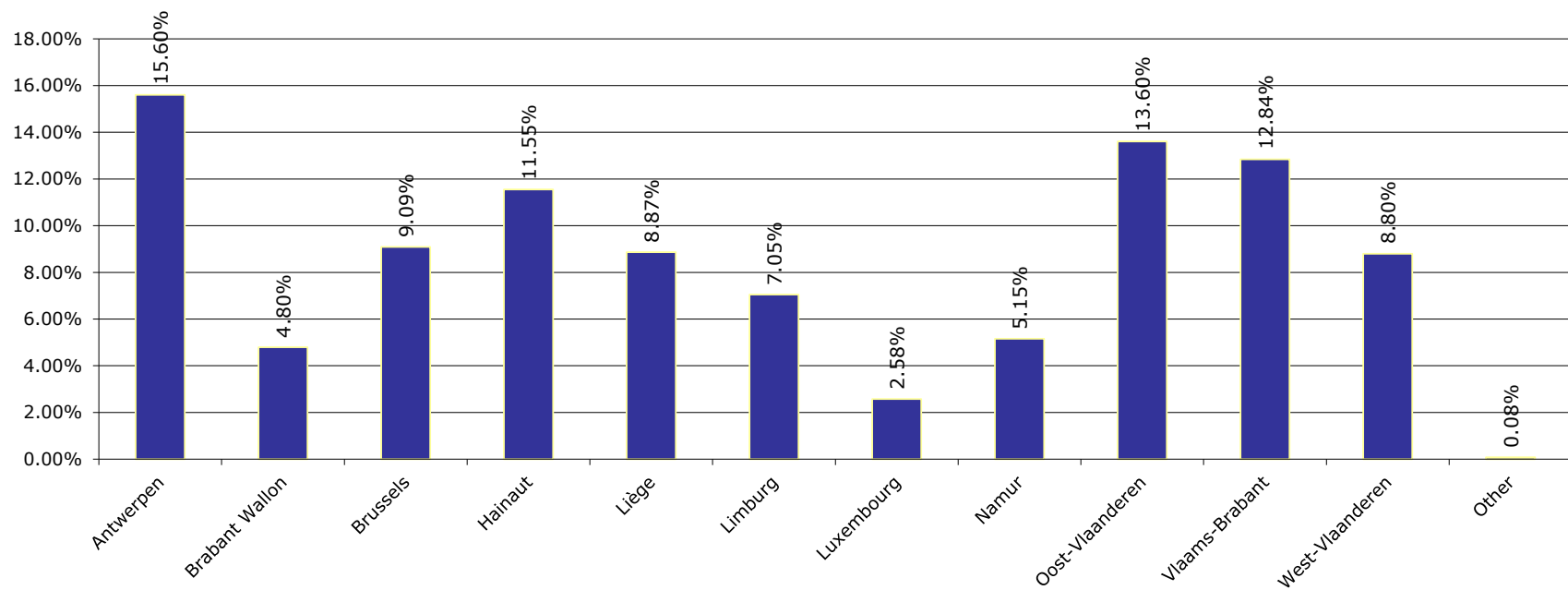
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of:

30/09/2021

1. Key characteristics

Outstanding Principal Balance (EUR)	21,672,976,214
Average Borrower Balance (EUR)	101,037
Maximum Borrower Balance (EUR)	1,966,557.38
Number of Borrowers	214,506
Number of Advances	354,415
Weighted Average Seasoning (years)	5.18
Weighted Average Remaining Maturity (years)	15.9
Report date: 30 September 2020	2.17
Weighted Average DTI	37.9%
Weighted Average Loan-to-Value	61.98%
Weighted Average Indexed Loan-to-Value	
Weighted Average Mortgage Coverage Ratio	121.73

Bass Master Issuer

Pool Characteristics

30/09/2021

2. Loan Size

Loan Size per Borrower (in 1000€)	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50	1,637,955,584.62	7.56%	80,038	37.31%
50 < Loan Size <= 100	3,368,999,061.06	15.54%	45,297	21.12%
100 < Loan Size <= 150	4,601,037,075.91	21.23%	37,174	17.33%
150 < Loan Size <= 200	4,217,201,123.22	19.46%	24,422	11.39%
200 < Loan Size <= 250	2,999,136,241.51	13.84%	13,480	6.28%
250 < Loan Size <= 300	1,879,027,554.97	8.67%	6,910	3.22%
300 < Loan Size <= 350	1,050,571,322.02	4.85%	3,267	1.52%
350 < Loan Size <= 400	553,628,520.16	2.55%	1,491	0.70%
400 < Loan Size <= 450	346,216,100.86	1.60%	818	0.38%
450 < Loan Size <= 500	229,335,956.97	1.06%	484	0.23%
500 < Loan Size <= 550	156,128,814.48	0.72%	298	0.14%
550 < Loan Size <= 600	128,270,842.20	0.59%	224	0.10%
600 < Loan Size <= 650	90,192,686.97	0.42%	145	0.07%
650 < Loan Size <= 700	60,058,745.84	0.28%	89	0.04%
700 < Loan Size <= 750	53,583,304.49	0.25%	74	0.03%
750 < Loan Size <= 800	37,217,084.80	0.17%	48	0.02%
800 < Loan Size <= 850	36,371,801.62	0.17%	44	0.02%
850 < Loan Size <= 900	21,871,152.10	0.10%	25	0.01%
900 < Loan Size <= 950	31,603,290.20	0.15%	34	0.02%
950 < Loan Size <= 1000	29,363,268.96	0.14%	30	0.01%
Loan Size > 1000	145,206,680.66	0.67%	114	0.05%
Total	21,672,976,213.62	100 %	214,506	100 %

Bass Master Issuer

Pool Characteristics

30/09/2021

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
<=0.1	426,768,313.85	1.97%	35,268.00	16.44%
>0.1 and <=0.2	993,995,916.66	4.59%	27,737.00	12.93%
>0.2 and <=0.3	1,410,802,080.46	6.51%	22,123.00	10.31%
>0.3 and <=0.4	1,781,976,177.64	8.22%	19,520.00	9.10%
>0.4 and <=0.5	2,095,072,957.64	9.67%	18,474.00	8.61%
>0.5 and <=0.6	2,319,610,494.24	10.70%	18,023.00	8.40%
>0.6 and <=0.7	2,741,586,694.39	12.65%	18,495.00	8.62%
>0.7 and <=0.8	3,441,848,912.98	15.88%	20,895.00	9.74%
>0.8 and <=0.9	4,306,682,261.72	19.87%	23,628.00	11.02%
>0.9 and <=1	2,119,934,055.22	9.78%	10,190.00	4.75%
>1 and <=1.1	31,971,102.88	0.15%	132.00	0.06%
>1.1 and <=1.2	226,748.39	0.00%	2.00	0.00%
>1.2	2,500,497.55	0.01%	19.00	0.01%
Total	21,672,976,213.62	100 %	214,506	100 %

Bass Master Issuer

Pool Characteristics

30/09/2021

4. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
0	864,669.89	0.00%	804.00	0.37%
>0 and <=0,1	256,014,646.67	1.18%	540.00	0.25%
>0.1 and <=0.2	538,066,439.71	2.48%	1,597.00	0.74%
>0.2 and <=0.3	929,220,161.62	4.29%	3,216.00	1.50%
>0.3 and <=0.4	1,511,009,911.94	6.97%	6,145.00	2.86%
>0.4 and <=0.5	1,467,913,109.70	6.77%	6,795.00	3.17%
>0.5 and <=0.6	1,611,344,750.20	7.43%	8,060.00	3.76%
>0.6 and <=0.7	1,059,362,210.22	4.89%	6,077.00	2.83%
>0.7 and <=0.8	685,415,684.25	3.16%	4,390.00	2.05%
>0.8 and <=0.9	482,600,043.37	2.23%	3,448.00	1.61%
>0.9 and <=1	364,511,341.36	1.68%	2,780.00	1.30%
>1 and <=1.1	2,034,171,016.03	9.39%	12,419.00	5.79%
>1.1 and <=1.2	2,720,111,767.38	12.55%	19,091.00	8.90%
>1.2 and <=1.3	1,973,980,526.58	9.11%	16,139.00	7.52%
>1.3 and <=1.4	1,288,570,290.32	5.95%	12,242.00	5.71%
>1.4 and <=1.5	826,508,687.11	3.81%	8,654.00	4.03%
>1.5 and <=1.6	550,625,774.77	2.54%	6,614.00	3.08%
>1.6 and <=1.7	513,505,108.09	2.37%	6,650.00	3.10%
>1.7 and <=1.8	370,788,495.54	1.71%	5,135.00	2.39%
>1.8 and <=1.9	277,317,696.96	1.28%	4,178.00	1.95%
>1.9 and <=2	216,938,935.85	1.00%	3,543.00	1.65%
>2	1,994,134,946.06	9.20%	75,989.00	35.43%
Total	21,672,976,213.62	100%	214,506	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

5. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
<=1	109,052,177.11	0.50%	1,313.00	0.61%
>1.2 and <=1.4	5,157,095,081.60	23.80%	36,907.00	17.21%
>1.4 and <=1.6	2,175,402,508.83	10.04%	19,196.00	8.95%
>1.6 and <=1.8	1,365,122,555.81	6.30%	14,337.00	6.68%
>1.8 and <=2	777,225,905.58	3.59%	9,237.00	4.31%
>1 and <=1.2	9,083,137,966.20	41.91%	47,027.00	21.92%
>2.2 and <=2.4	405,932,583.06	1.87%	6,221.00	2.90%
>2.4 and <=2.6	284,597,503.59	1.31%	4,686.00	2.18%
>2.6 and <=2.8	220,531,942.47	1.02%	4,019.00	1.87%
>2.8 and <=3	185,494,835.18	0.86%	3,925.00	1.83%
>2 and <=2.2	580,898,691.84	2.68%	7,724.00	3.60%
>3	1,328,484,462.35	6.13%	59,914.00	27.93%
Total	21,672,976,213.62	100%	214,506	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

6. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1991	2,632.11	0.00%	4.00	0.00%
1992	10,935.69	0.00%	8.00	0.00%
1993	92,533.03	0.00%	21.00	0.01%
1994	50,664.73	0.00%	8.00	0.00%
1995	134,007.94	0.00%	12.00	0.00%
1996	303,762.04	0.00%	77.00	0.02%
1997	1,368,471.37	0.01%	251.00	0.07%
1998	3,222,347.64	0.01%	362.00	0.10%
1999	7,150,654.16	0.03%	541.00	0.15%
2000	3,612,807.40	0.02%	215.00	0.06%
2001	3,865,069.70	0.02%	417.00	0.12%
2002	7,892,893.47	0.04%	1,040.00	0.29%
2003	35,992,365.83	0.17%	4,183.00	1.18%
2004	79,031,077.61	0.36%	5,296.00	1.49%
2005	217,213,549.23	1.00%	9,358.00	2.64%
2006	133,307,558.86	0.62%	5,165.00	1.46%
2007	95,929,193.69	0.44%	4,264.00	1.20%
2008	103,669,942.16	0.48%	4,023.00	1.14%
2009	441,302,170.00	2.04%	11,674.00	3.29%
2010	680,145,083.52	3.14%	15,497.00	4.37%
2011	463,068,061.14	2.14%	13,009.00	3.67%
2012	328,250,077.08	1.51%	14,048.00	3.96%
2013	417,658,748.98	1.93%	13,987.00	3.95%
2014	1,176,605,332.01	5.43%	28,655.00	8.09%
2015	3,995,003,035.66	18.43%	71,660.00	20.22%
2016	2,890,919,418.57	13.34%	41,464.00	11.70%
2017	2,283,363,537.99	10.54%	27,748.00	7.83%
2018	2,889,640,890.18	13.33%	28,911.00	8.16%
2019	3,369,063,046.34	15.54%	31,463.00	8.88%
2020	1,499,301,967.52	6.92%	15,657.00	4.42%
2021	545,804,377.97	2.52%	5,397.00	1.52%
Total	21,672,976,213.62	100%	354,415	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

7. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=1	896,956,376.97	4.14%	8,827.00	2.49%
>1 and <=2	1,841,736,076.87	8.50%	18,498.00	5.22%
>2 and <=3	3,590,698,135.18	16.57%	33,850.00	9.55%
>3 and <=4	2,541,474,636.12	11.73%	26,599.00	7.51%
>4 and <=5	2,421,851,938.67	11.17%	30,788.00	8.69%
>5 and <=6	2,937,162,822.85	13.55%	43,376.00	12.24%
>6 and <=7	3,993,275,789.89	18.43%	77,272.00	21.80%
>7 and <=8	526,595,696.70	2.43%	14,824.00	4.18%
>8 and <=9	399,396,342.29	1.84%	14,227.00	4.01%
>9 and <=10	342,765,211.76	1.58%	14,640.00	4.13%
>10 and <=11	536,929,561.55	2.48%	13,228.00	3.73%
>11 and <=12	701,533,389.01	3.24%	15,419.00	4.35%
>12 and <=13	282,898,911.48	1.31%	8,814.00	2.49%
>13 and <=14	89,669,255.37	0.41%	3,692.00	1.04%
>14 and <=15	106,581,106.41	0.49%	4,834.00	1.36%
>15	463,450,962.50	2.14%	25,527.00	7.20%
Total	21,672,976,213.62	100%	354,415	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

8. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=5	1,374,479,785.40	6.34%	93,759.00	26.45%
>5 and <=10	2,811,238,640.34	12.97%	69,880.00	19.72%
>10 and <=15	4,246,477,548.19	19.59%	64,242.00	18.13%
>15 and <=20	6,431,052,426.19	29.67%	69,992.00	19.75%
>20 and <=25	6,642,537,747.66	30.65%	55,167.00	15.57%
>25 and <=30	164,797,397.87	0.76%	1,347.00	0.38%
>30 and <=35	2,392,667.97	0.01%	28.00	0.01%
Total	21,672,976,213.62	100%	354,415	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

9. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=5	128,137,651.01	0.59%	1,899.00	0.54%
>5 and <=10	805,538,679.86	3.72%	39,858.00	11.25%
>10 and <=15	2,737,712,114.29	12.63%	87,870.00	24.79%
>15 and <=20	6,298,105,190.60	29.06%	106,702.00	30.11%
>20 and <=25	9,516,699,208.93	43.91%	96,374.00	27.19%
>25 and <=30	2,058,786,373.50	9.50%	20,324.00	5.73%
>30 and <=35	113,462,761.02	0.52%	1,213.00	0.34%
>35 and <=40	13,117,093.65	0.06%	161.00	0.05%
>40 and <=45	1,417,140.76	0.01%	14.00	0.00%
Total	21,672,976,213.62	100%	354,415	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

10. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	14,069,866,302.97	64.92%	253,467.00	71.52%
Variable With Cap	7,554,091,245.33	34.85%	96,455.00	27.22%
Variable Without Cap	49,018,665.32	0.23%	4,493.00	1.27%
Total	21,672,976,213.62	100%	354,415	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

11. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
<=0.1	100,508,340.77	0.46%	4,836.00	1.36%
>0.1 and <=0.2	1,035,253,567.29	4.78%	33,082.00	9.33%
>0.2 and <=0.3	4,687,289,177.86	21.63%	87,691.00	24.74%
>0.3 and <=0.4	8,215,699,133.90	37.91%	117,010.00	33.01%
>0.4 and <=0.5	4,399,197,288.89	20.30%	61,870.00	17.46%
>0.5 and <=0.6	1,607,773,820.09	7.42%	22,861.00	6.45%
>0.6 and <=0.7	773,915,977.60	3.57%	10,471.00	2.95%
>0.7 and <=0.8	356,115,060.19	1.64%	5,073.00	1.43%
>0.8	259,829,051.09	1.20%	3,998.00	1.13%
Unknown	237,394,795.94	1.10%	7,523.00	2.12%
Total	21,672,976,213.62	100%	354,415	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

12. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
Employee loan	458,804,571.24	2.12%	10,020.00	2.83%
Not an employee loan	21,214,171,642.38	97.88%	344,395.00	97.17%
Total	21,672,976,213.62	100%	354,415	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

13. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
<=1%	821,367,463.14	3.79%	20,217	5.70%
>1 and <=2%	7,098,036,883.51	32.75%	84,096	23.73%
>2 and <=3%	11,628,959,503.47	53.66%	181,261	51.14%
>3 and <=4%	1,527,628,563.13	7.05%	44,053	12.43%
>4 and <=5%	460,990,277.35	2.13%	17,982	5.07%
>5 and <=6%	131,609,829.47	0.61%	5,984	1.69%
>6 and <=7%	4,096,911.58	0.02%	760	0.21%
>7 and <=8%	286,081.20	0.00%	58	0.02%
>8 and <=9%	700.77	0.00%	3	0.00%
>10 and <=11%	0.00	0.00%	1	0.00%
Total	21,672,976,213.62	100%	354,415	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

14. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
2021	593,950,700.14	2.74%	12,040	3.40%
2022	1,885,820,283.87	8.70%	38,098	10.75%
2023	1,058,557,312.59	4.88%	9,959	2.81%
2024	954,662,063.18	4.40%	8,774	2.48%
2025	391,643,852.21	1.81%	4,002	1.13%
2026	332,552,399.50	1.53%	3,399	0.96%
2027	171,672,536.17	0.79%	1,720	0.49%
2028	145,831,146.11	0.67%	1,237	0.35%
2029	387,124,383.82	1.79%	3,071	0.87%
2030	65,890,983.18	0.30%	465	0.13%
2031	11,256,241.86	0.05%	66	0.02%
2033	246,154,091.94	1.14%	2,249	0.63%
2034	1,054,526,389.83	4.87%	8,856	2.50%
2035	170,658,081.77	0.79%	1,196	0.34%
2036	27,113,727.33	0.13%	185	0.05%
Fixed until maturity	14,175,562,020.12	65.41%	259,098	73.11%
Total	21,672,976,213.62	100%	354,415	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

15. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	21,672,569,306.38	100.00%	354,358	99.98%
Quarterly	277,105.65	0.00%	23	0.01%
Unknown	129,801.59	0.00%	34	0.01%
Total	21,672,976,213.62	100%	354,415	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

16. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	21,286,567,583.25	98.22%	347,090	97.93%
InterestOnly	247,263,786.68	1.14%	2,047	0.58%
Linear	139,144,843.69	0.64%	5,278	1.49%
Total	21,672,976,213.62	100%	354,415	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

17. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	21,421,693,945.92	98.84%	350,313	98.84%
1-30	97,318,274.89	0.45%	1,179	0.33%
31-60	52,034,387.08	0.24%	629	0.18%
61-90	22,217,036.51	0.10%	276	0.08%
91-120	13,094,439.40	0.06%	171	0.05%
121-150	5,944,116.69	0.03%	82	0.02%
151-180	2,715,341.32	0.01%	41	0.01%
>180	11,291,409.76	0.05%	133	0.04%
Denounced	46,667,262.05	0.22%	1,591	0.45%
Total	21,672,976,213.62	100%	354,415	100%

Bass Master Issuer

Pool Characteristics

30/09/2021

18. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	3,381,211,963.41	15.60%	52,200	14.73%
Brabant Wallon	1,039,595,883.76	4.80%	15,232	4.30%
Brussels	1,969,870,836.05	9.09%	22,768	6.42%
Hainaut	2,503,277,600.01	11.55%	47,225	13.32%
Liège	1,922,109,857.96	8.87%	34,108	9.62%
Limburg	1,527,099,829.62	7.05%	27,740	7.83%
Luxembourg	558,984,875.07	2.58%	9,487	2.68%
Namur	1,116,766,742.66	5.15%	19,726	5.57%
Oost-Vlaanderen	2,948,414,288.03	13.60%	49,154	13.87%
Vlaams-Brabant	2,782,462,583.42	12.84%	42,486	11.99%
West-Vlaanderen	1,906,526,301.41	8.80%	34,079	9.62%
Other	16,655,452.22	0.08%	210	0.06%
Total	21,672,976,213.62	100%	354,415	100%