

Bass Master Issuer

Report date: 31 December 2013

MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:

Reporting month as of ultimo:

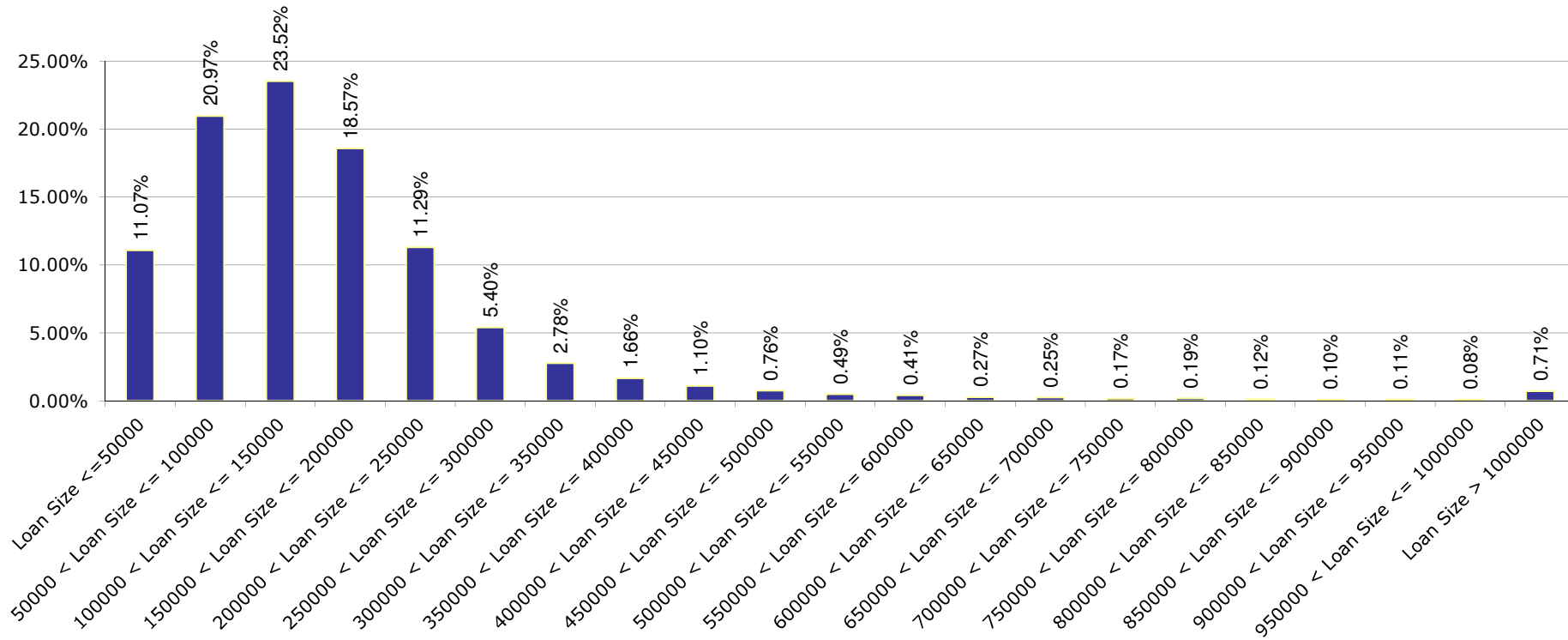
Bass Master Issuer

December 2013

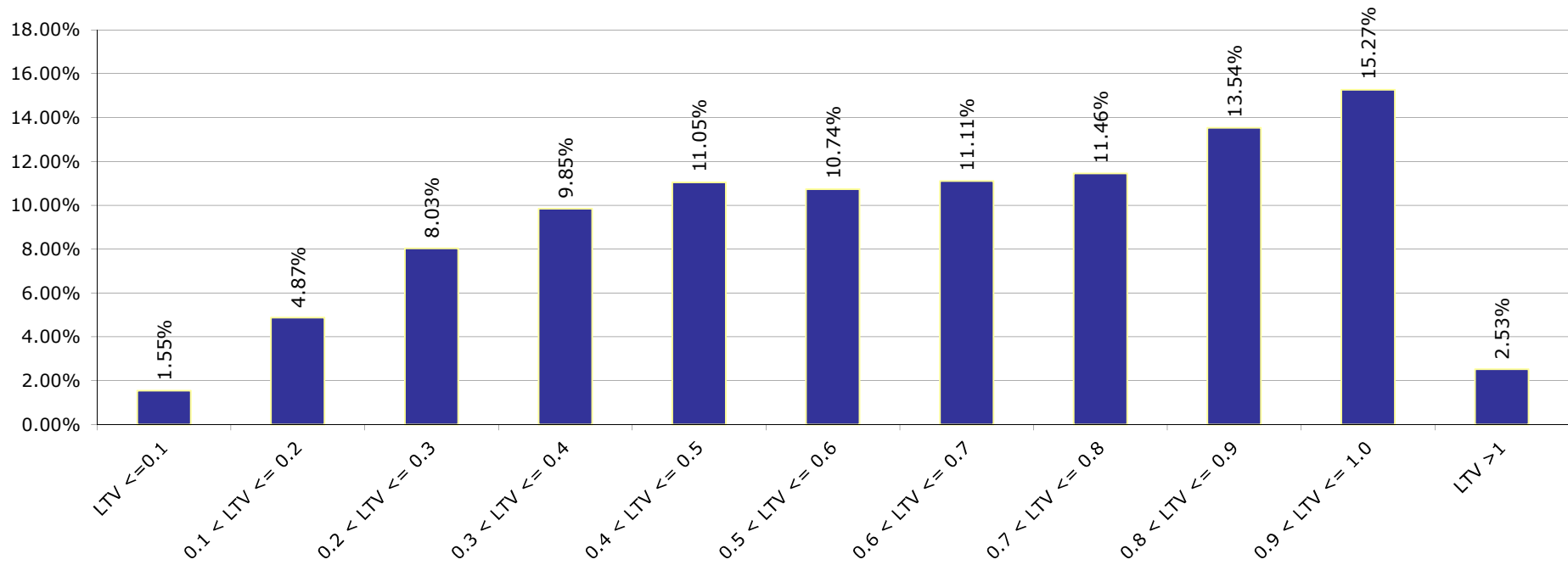
Key Characteristics

Oustanding Principal Balance (EUR)	27,872,256,386
Average Borrower Balance (EUR)	87,013
Maximum Borrower Balance (EUR)	1,991,205
Number of Borrowers	320,323
Number of Advances	495,979
Weighted Average Seasoning (years)	4.7
Weighted Average Remaining Maturity (years)	15.9
Weighted Average Coupon (%)	3.4
Weighted Average DTI	40.8%
Weighted Average LTV	61.9%
Weighted Average Indexed LTV	54.1%
Weighted Mortgage Coverage Ratio	120.4%

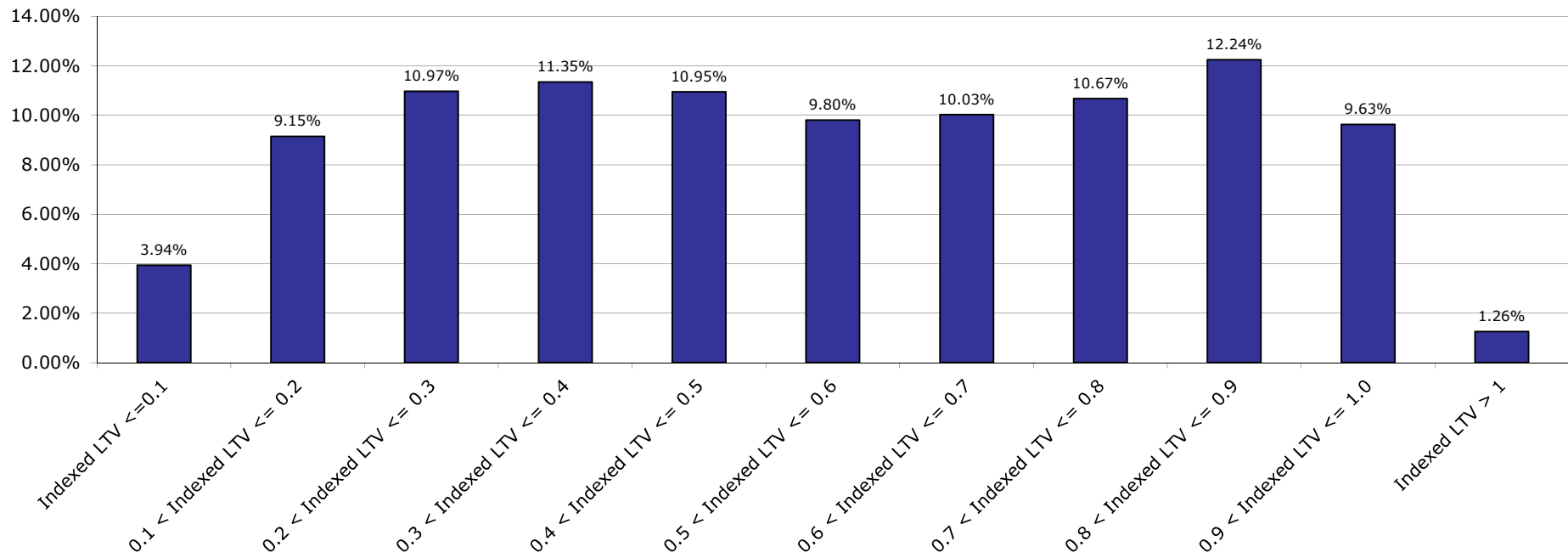
Loan Size



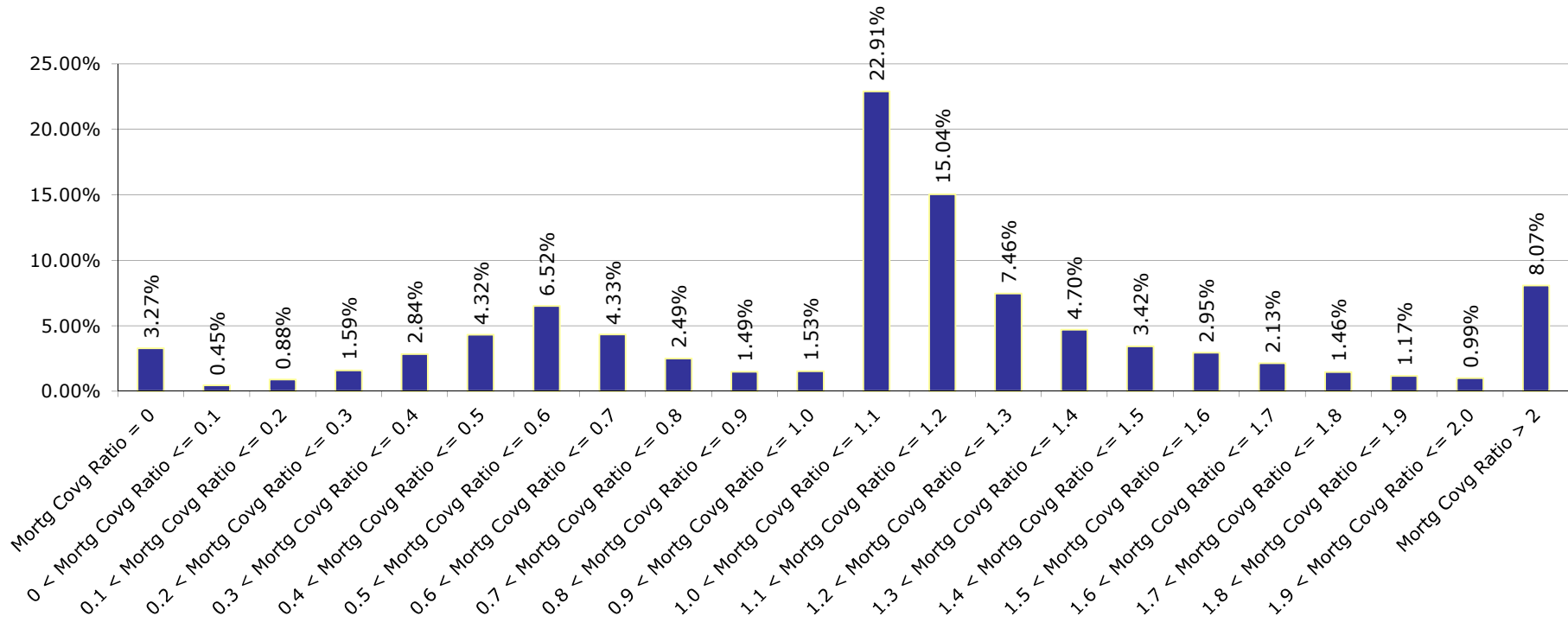
Loan to Value



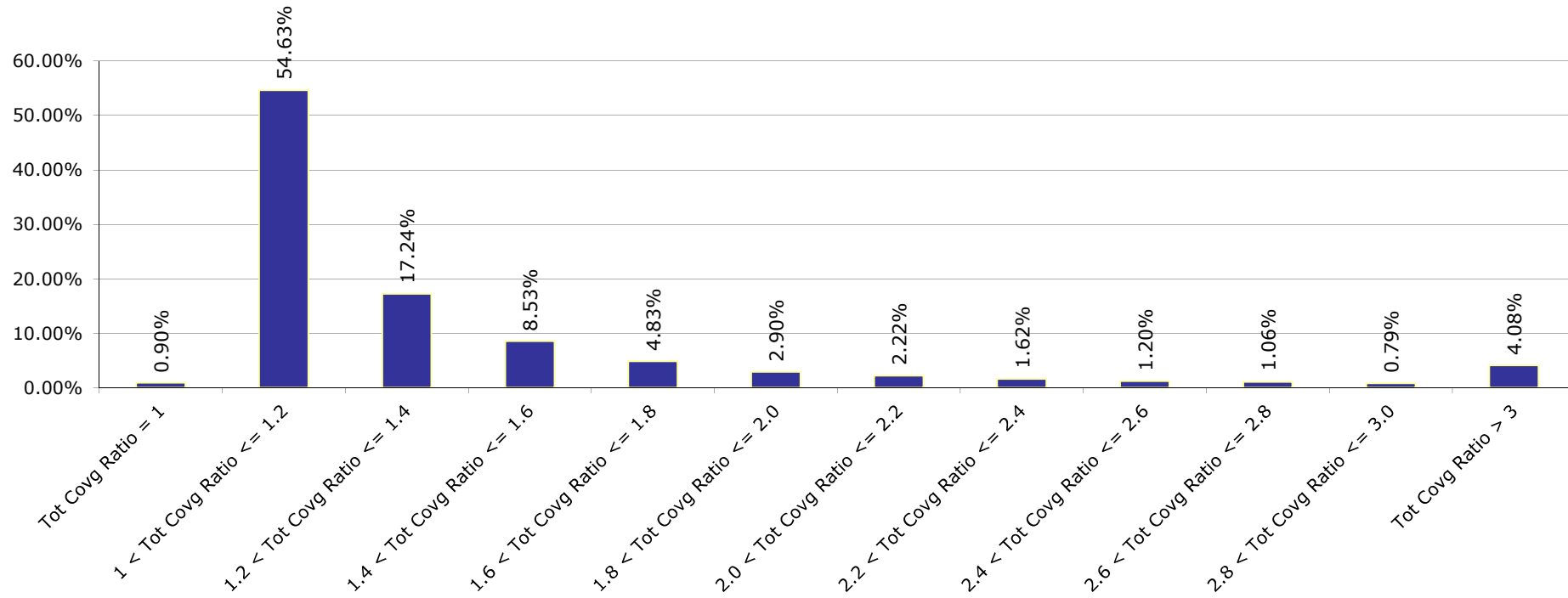
Indexed Loan to Value



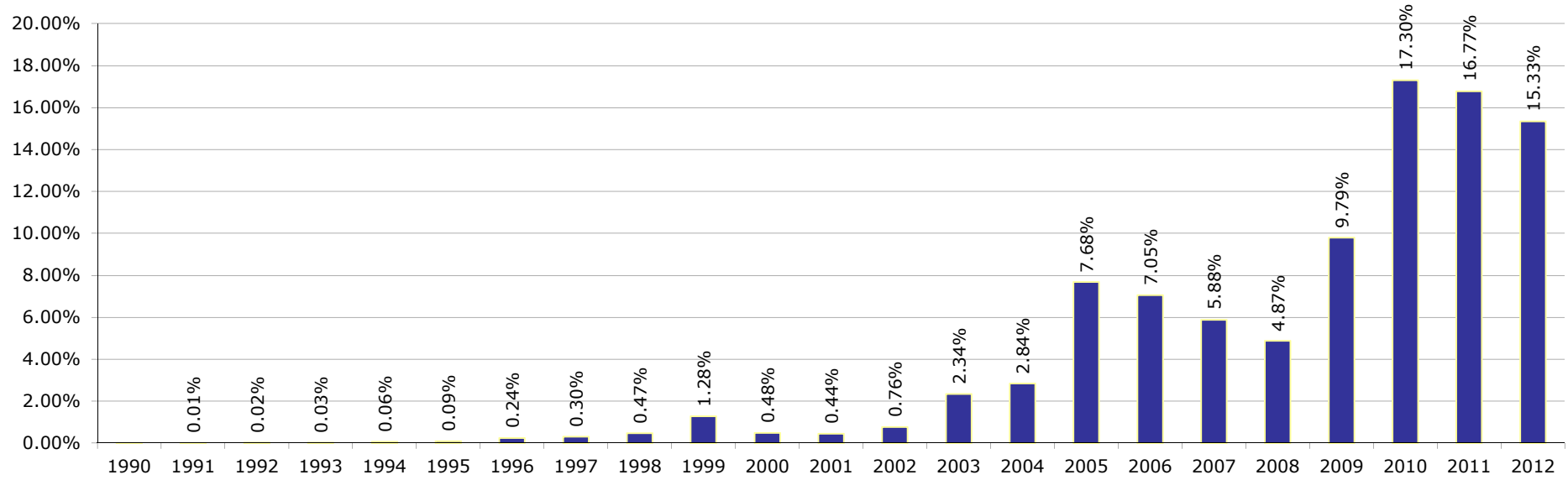
Mortgage Coverage Ratio



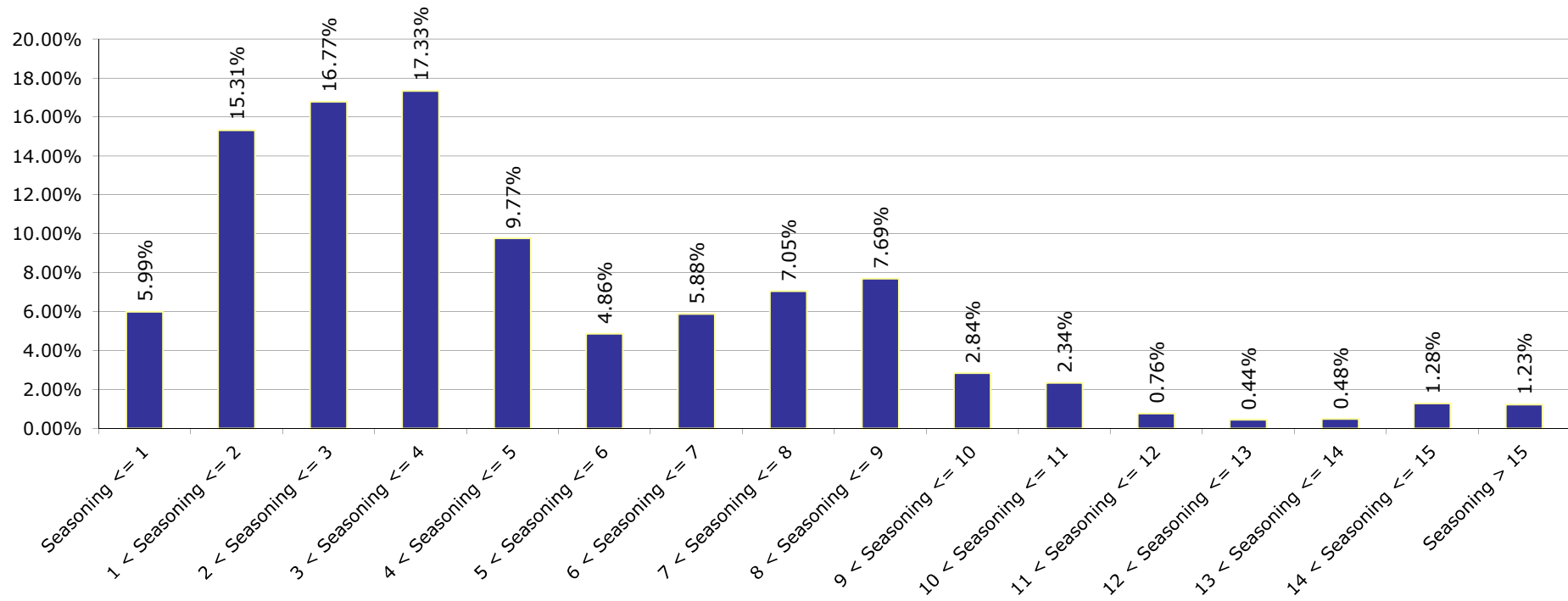
Total Coverage Ratio



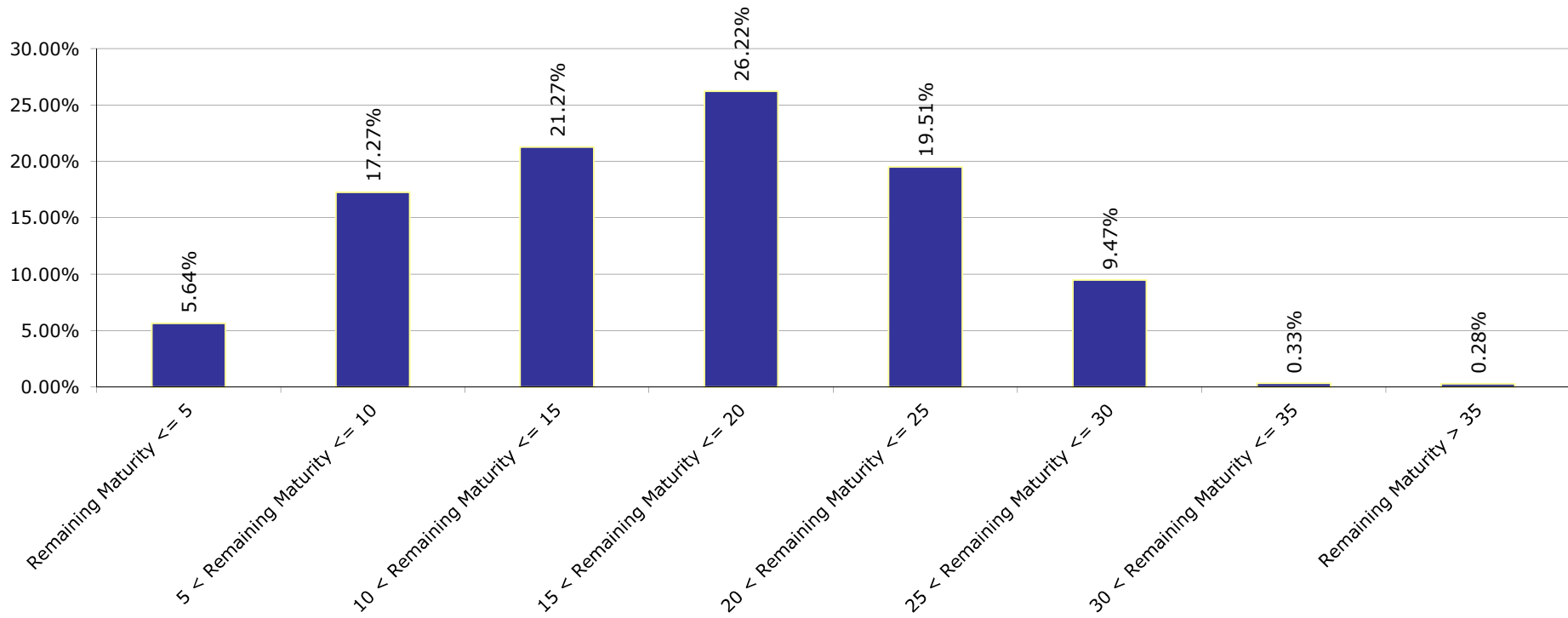
Origination Year



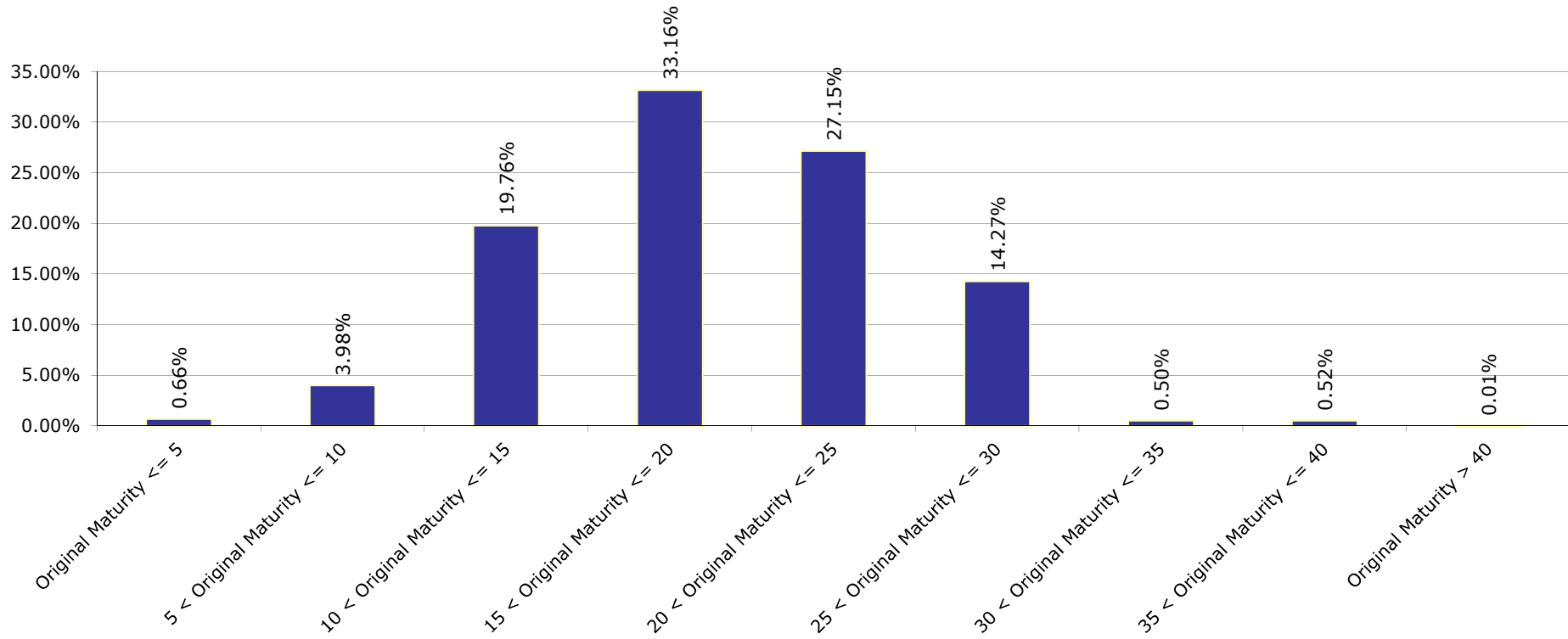
Seasoning



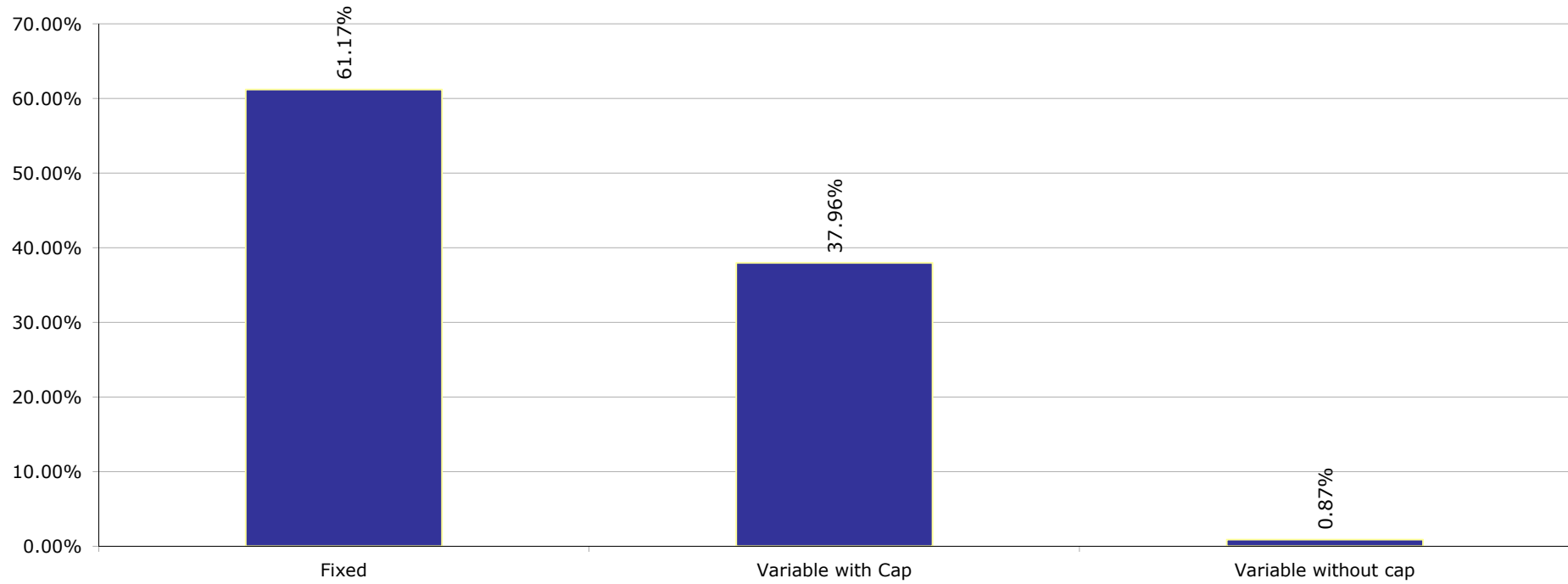
Remaining Maturity



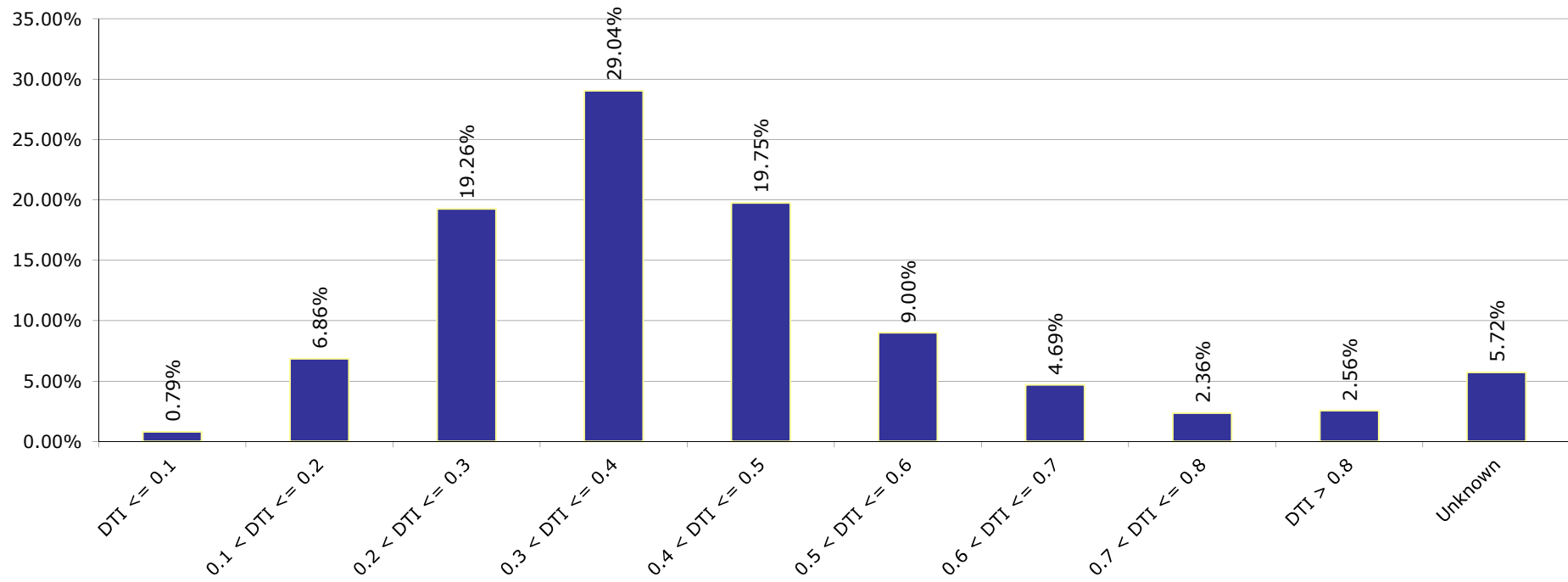
Original Maturity



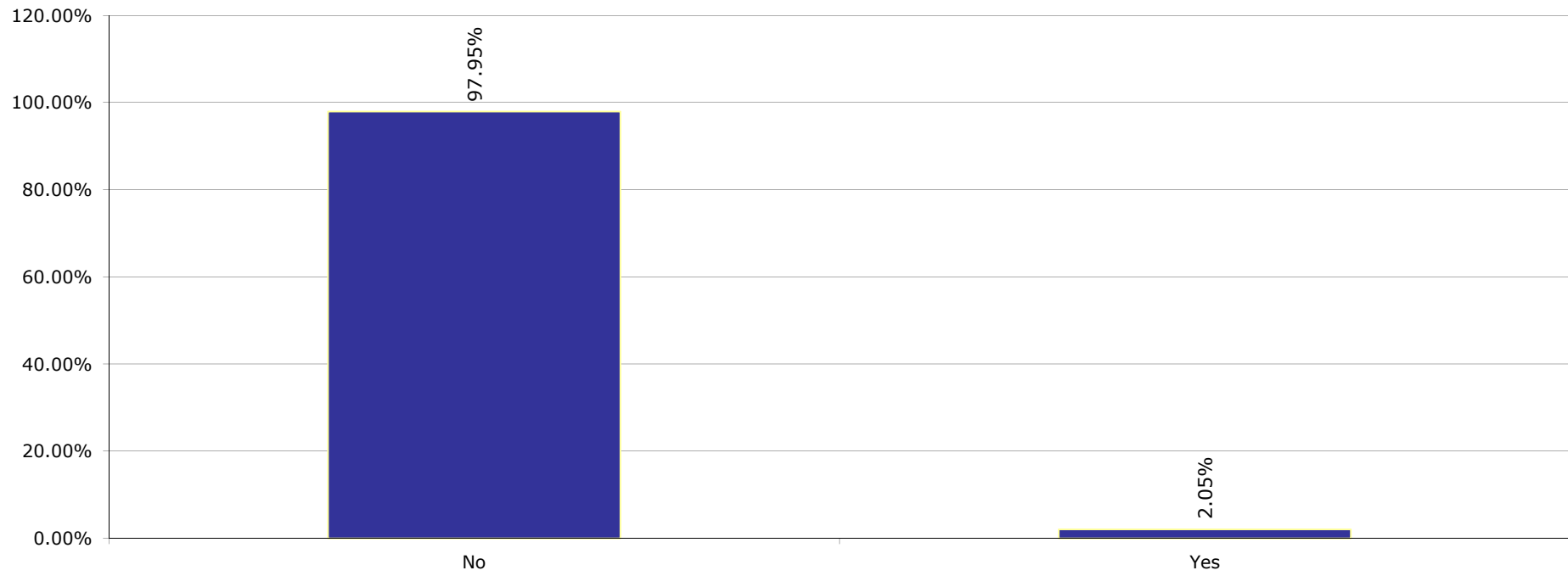
Interest Type



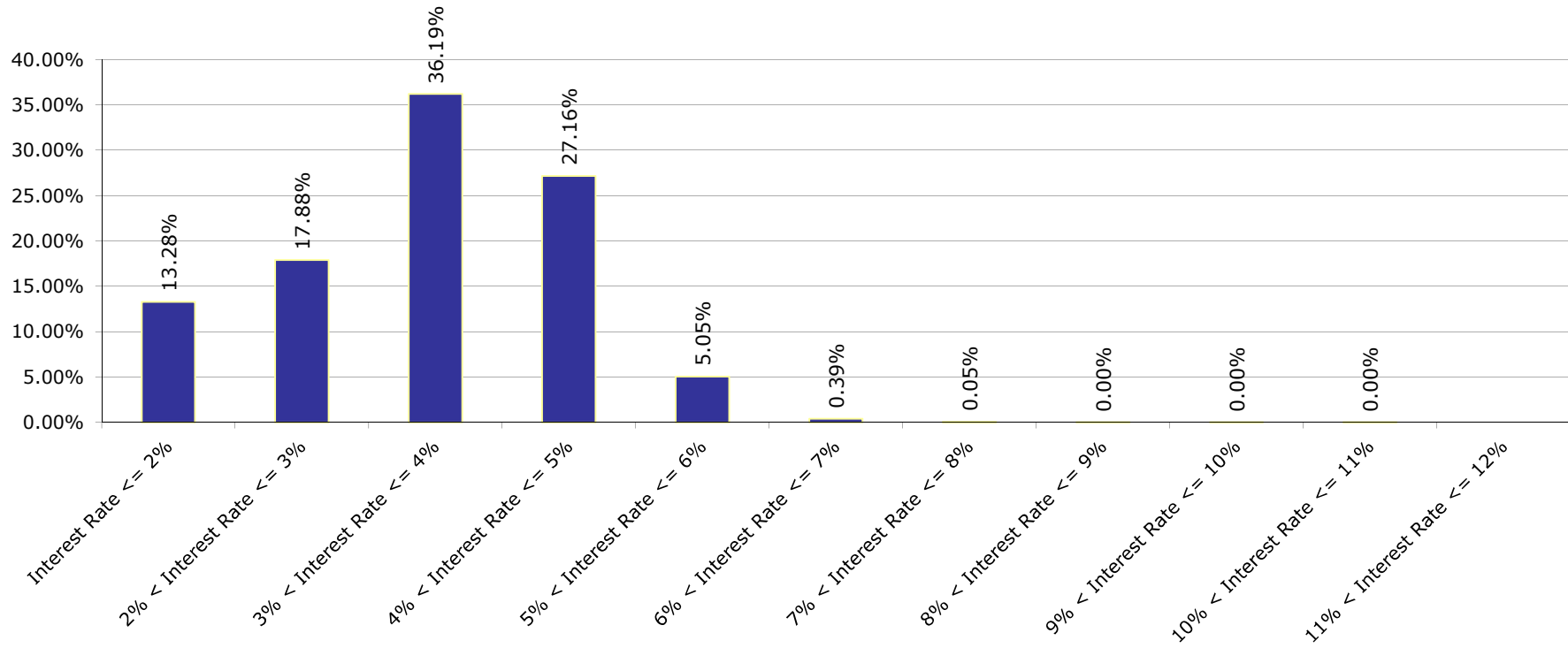
Debt to Income



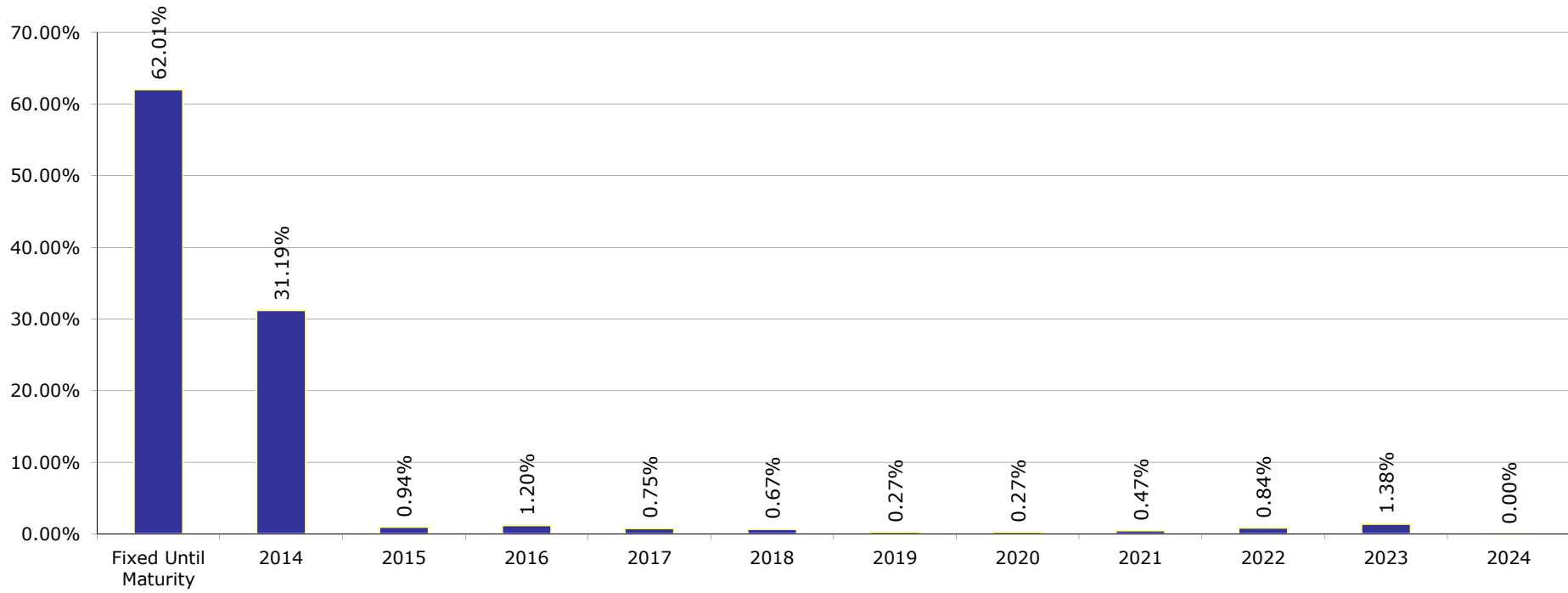
Employee Loans



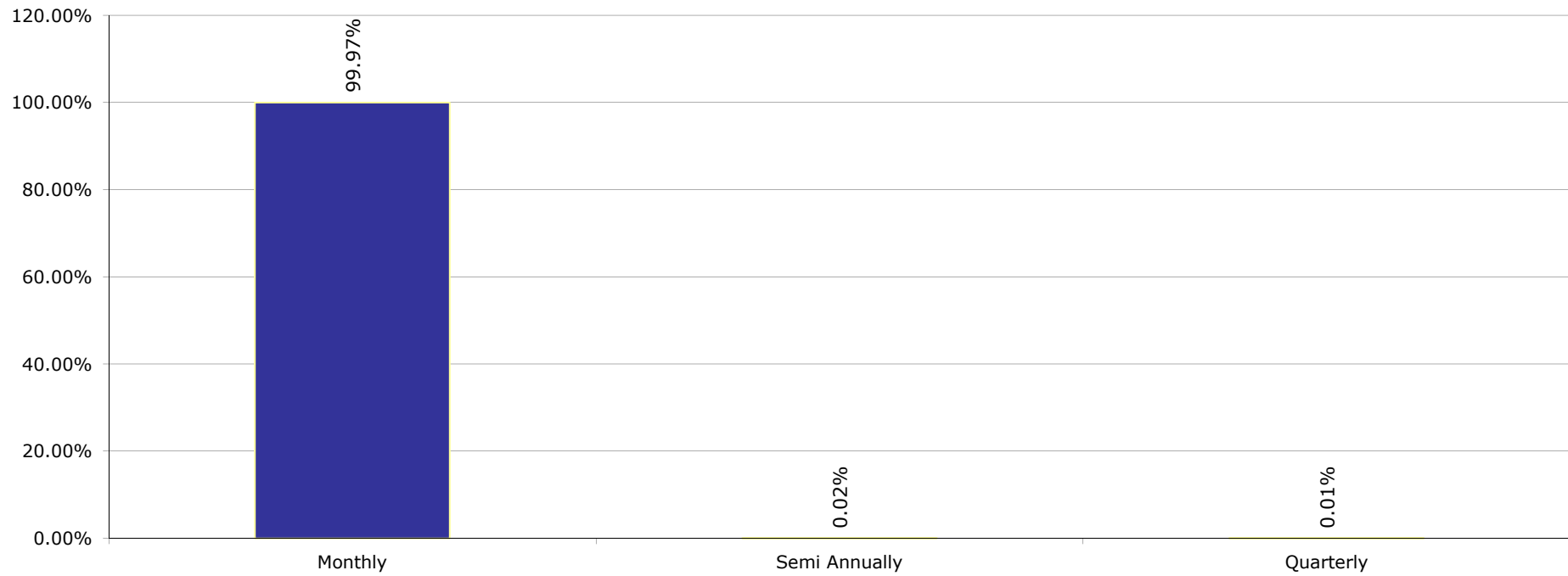
Interest Rate



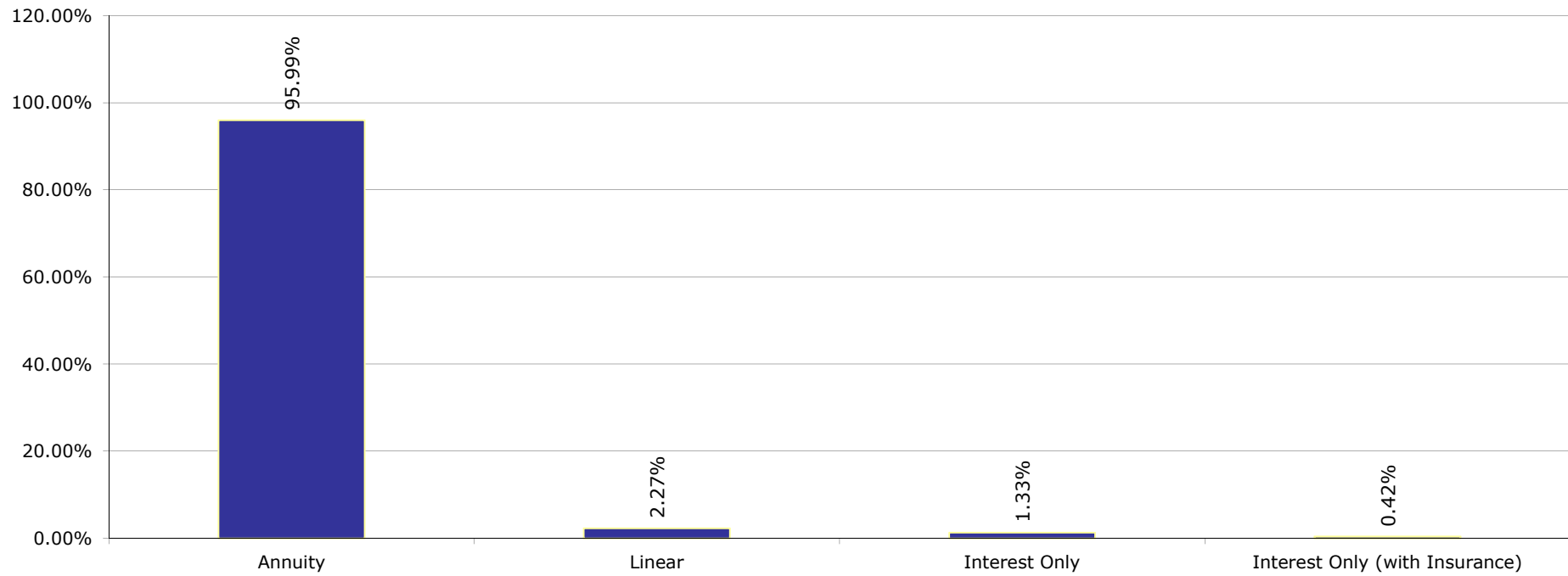
Next Reset Year



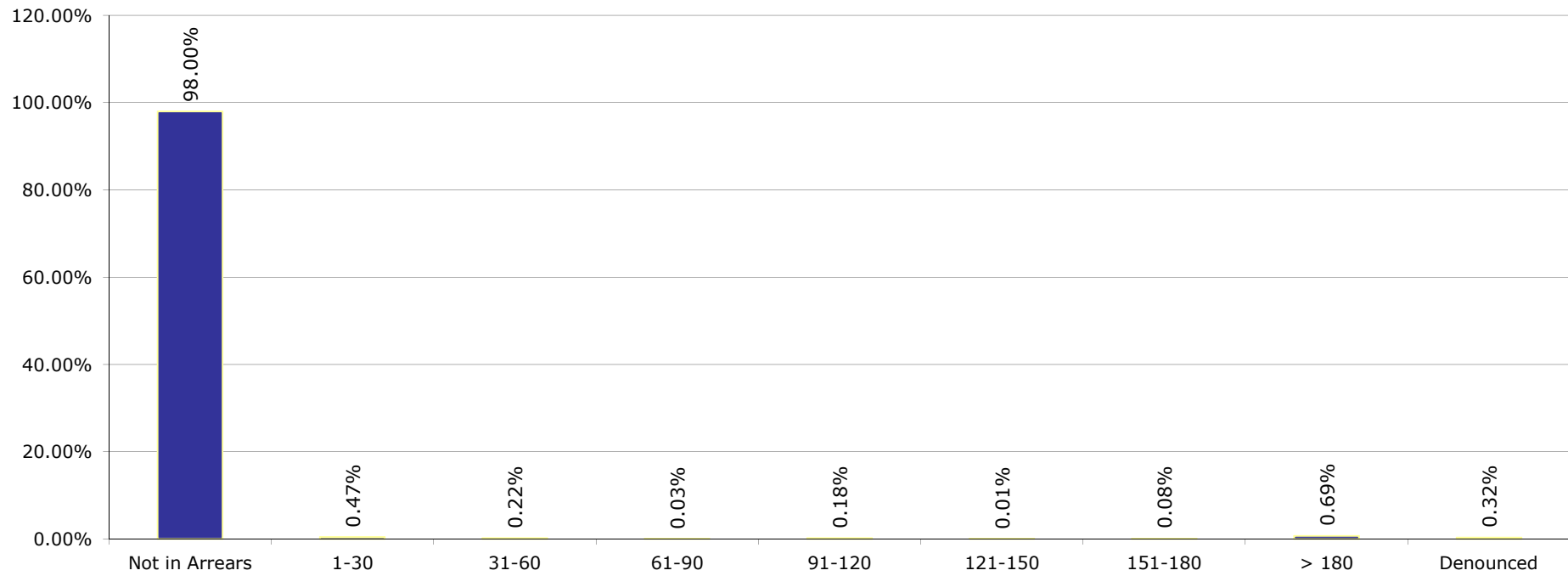
Interest Payment Frequency



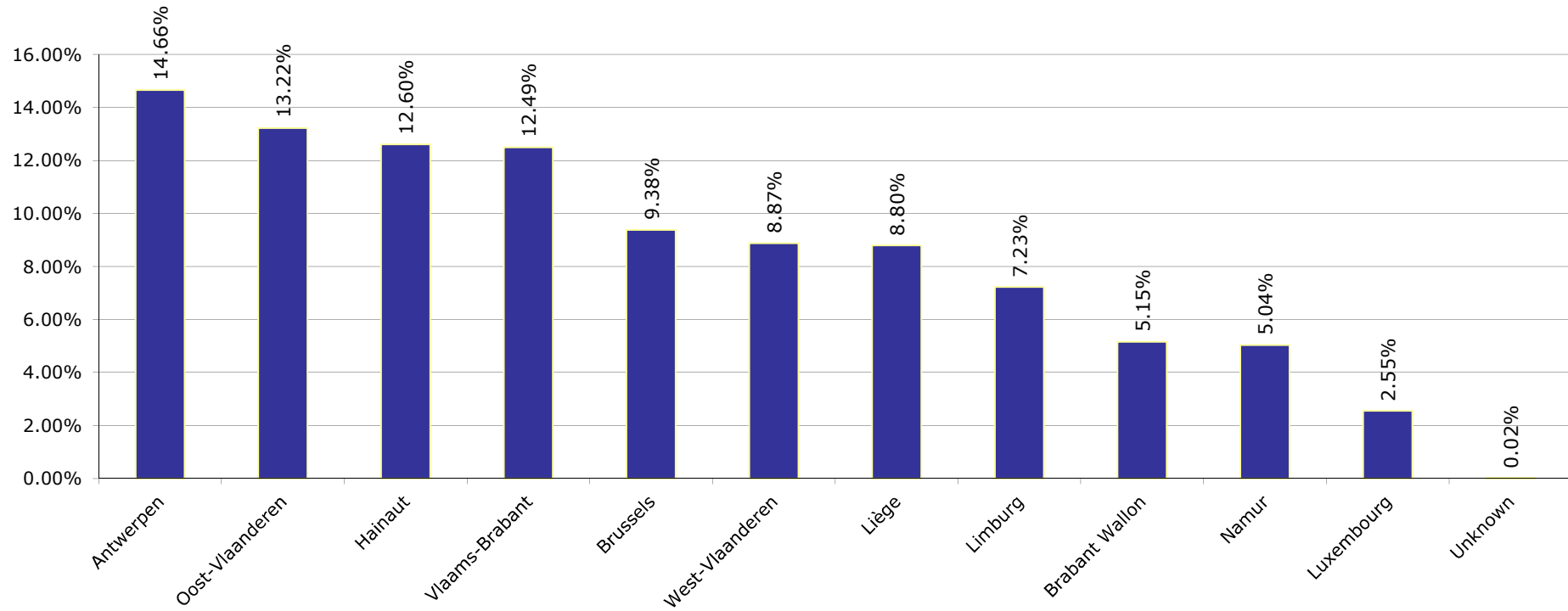
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

1. Key characteristics

Outstanding Principal Balance (EUR)	27,872,256,386
Average Borrower Balance (EUR)	87,013
Maximum Borrower Balance (EUR)	1,991,205
Number of Borrowers	320,323
Number of Advances	495,979
Weighted Average Seasoning (years)	4.7
Weighted Average Remaining Maturity (years)	15.9
Weighted Average Coupon (%)	3.4
Weighted Average DTI	40.8%
Weighted Average LTV	61.9%
Weighted Average Indexed LTV	54.1%
Weighted Mortg Covg Ratio	120.4%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

2. Loan Size

Ranges	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50000	3,085,218,545	11.07%	132,228	41.28%
50000 < Loan Size <= 100000	5,843,690,253	20.97%	79,254	24.74%
100000 < Loan Size <= 150000	6,555,903,714	23.52%	53,166	16.60%
150000 < Loan Size <= 200000	5,177,111,428	18.57%	30,046	9.38%
200000 < Loan Size <= 250000	3,147,985,720	11.29%	14,192	4.43%
250000 < Loan Size <= 300000	1,505,028,550	5.40%	5,537	1.73%
300000 < Loan Size <= 350000	774,107,047	2.78%	2,404	0.75%
350000 < Loan Size <= 400000	462,860,272	1.66%	1,242	0.39%
400000 < Loan Size <= 450000	305,885,118	1.10%	721	0.23%
450000 < Loan Size <= 500000	210,517,315	0.76%	444	0.14%
500000 < Loan Size <= 550000	136,677,997	0.49%	261	0.08%
550000 < Loan Size <= 600000	112,986,987	0.41%	197	0.06%
600000 < Loan Size <= 650000	75,348,152	0.27%	121	0.04%
650000 < Loan Size <= 700000	68,798,252	0.25%	102	0.03%
700000 < Loan Size <= 750000	47,326,256	0.17%	65	0.02%
750000 < Loan Size <= 800000	52,006,543	0.19%	67	0.02%
800000 < Loan Size <= 850000	33,820,690	0.12%	41	0.01%
850000 < Loan Size <= 900000	27,159,955	0.10%	31	0.01%
900000 < Loan Size <= 950000	29,570,227	0.11%	32	0.01%
950000 < Loan Size <= 1000000	22,383,358	0.08%	23	0.01%
Loan Size > 1000000	197,870,007	0.71%	149	0.05%
Total	27,872,256,386	100.00%	320,323	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
LTV <=0.1	431,233,800	1.55%	38,132	11.90%
0.1 < LTV <= 0.2	1,358,503,799	4.87%	41,243	12.88%
0.2 < LTV <= 0.3	2,238,508,085	8.03%	41,249	12.88%
0.3 < LTV <= 0.4	2,745,240,016	9.85%	36,936	11.53%
0.4 < LTV <= 0.5	3,079,508,474	11.05%	32,187	10.05%
0.5 < LTV <= 0.6	2,993,251,593	10.74%	27,700	8.65%
0.6 < LTV <= 0.7	3,096,103,986	11.11%	25,149	7.85%
0.7 < LTV <= 0.8	3,193,608,339	11.46%	22,794	7.12%
0.8 < LTV <= 0.9	3,773,494,432	13.54%	24,755	7.73%
0.9 < LTV <= 1.0	4,256,411,801	15.27%	26,036	8.13%
LTV >1	706,392,061	2.53%	4,142	1.29%
Total	27,872,256,386	100.00%	320,323	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

4. Indexed Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
Indexed LTV <=0.1	1,097,901,088	3.94%	64,387	20.10%
0.1 < Indexed LTV <= 0.2	2,549,763,952	9.15%	54,564	17.03%
0.2 < Indexed LTV <= 0.3	3,058,512,879	10.97%	41,369	12.91%
0.3 < Indexed LTV <= 0.4	3,163,300,292	11.35%	32,760	10.23%
0.4 < Indexed LTV <= 0.5	3,052,467,697	10.95%	26,568	8.29%
0.5 < Indexed LTV <= 0.6	2,732,763,052	9.80%	21,637	6.75%
0.6 < Indexed LTV <= 0.7	2,795,075,494	10.03%	19,850	6.20%
0.7 < Indexed LTV <= 0.8	2,975,132,098	10.67%	19,655	6.14%
0.8 < Indexed LTV <= 0.9	3,412,473,972	12.24%	21,214	6.62%
0.9 < Indexed LTV <= 1.0	2,684,511,002	9.63%	16,176	5.05%
Indexed LTV > 1	350,354,861	1.26%	2,143	0.67%
Total	27,872,256,386	100.00%	320,323	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

5. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Mortg Covg Ratio = 0	912,063,829	3.27%	10,489	3.27%
0 < Mortg Covg Ratio <= 0.1	124,577,029	0.45%	228	0.07%
0.1 < Mortg Covg Ratio <= 0.2	246,157,213	0.88%	743	0.23%
0.2 < Mortg Covg Ratio <= 0.3	442,225,658	1.59%	1,653	0.52%
0.3 < Mortg Covg Ratio <= 0.4	791,226,936	2.84%	3,480	1.09%
0.4 < Mortg Covg Ratio <= 0.5	1,205,394,384	4.32%	6,076	1.90%
0.5 < Mortg Covg Ratio <= 0.6	1,815,956,112	6.52%	9,731	3.04%
0.6 < Mortg Covg Ratio <= 0.7	1,207,052,017	4.33%	7,306	2.28%
0.7 < Mortg Covg Ratio <= 0.8	693,766,392	2.49%	4,527	1.41%
0.8 < Mortg Covg Ratio <= 0.9	415,721,607	1.49%	2,874	0.90%
0.9 < Mortg Covg Ratio <= 1.0	425,978,879	1.53%	3,047	0.95%
1.0 < Mortg Covg Ratio <= 1.1	6,385,073,632	22.91%	46,748	14.59%
1.1 < Mortg Covg Ratio <= 1.2	4,191,127,424	15.04%	36,734	11.47%
1.2 < Mortg Covg Ratio <= 1.3	2,080,648,298	7.46%	21,563	6.73%
1.3 < Mortg Covg Ratio <= 1.4	1,310,021,177	4.70%	15,621	4.88%
1.4 < Mortg Covg Ratio <= 1.5	954,035,910	3.42%	13,076	4.08%
1.5 < Mortg Covg Ratio <= 1.6	820,945,963	2.95%	12,158	3.80%
1.6 < Mortg Covg Ratio <= 1.7	593,481,810	2.13%	9,899	3.09%
1.7 < Mortg Covg Ratio <= 1.8	406,121,004	1.46%	7,326	2.29%
1.8 < Mortg Covg Ratio <= 1.9	325,465,612	1.17%	6,253	1.95%
1.9 < Mortg Covg Ratio <= 2.0	276,893,833	0.99%	5,917	1.85%
Mortg Covg Ratio > 2	2,248,321,667	8.07%	94,874	29.62%
Total	27,872,256,386	100.00%	320,323	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

6. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Tot Covg Ratio = 1	250,934,603	0.90%	1,808	0.56%
1 < Tot Covg Ratio <= 1.2	15,226,194,107	54.63%	104,905	32.75%
1.2 < Tot Covg Ratio <= 1.4	4,805,408,484	17.24%	45,071	14.07%
1.4 < Tot Covg Ratio <= 1.6	2,377,004,287	8.53%	29,081	9.08%
1.6 < Tot Covg Ratio <= 1.8	1,347,161,542	4.83%	19,611	6.12%
1.8 < Tot Covg Ratio <= 2.0	808,135,736	2.90%	13,700	4.28%
2.0 < Tot Covg Ratio <= 2.2	617,499,685	2.22%	11,601	3.62%
2.2 < Tot Covg Ratio <= 2.4	452,433,709	1.62%	9,271	2.89%
2.4 < Tot Covg Ratio <= 2.6	335,705,622	1.20%	7,819	2.44%
2.6 < Tot Covg Ratio <= 2.8	295,138,625	1.06%	7,772	2.43%
2.8 < Tot Covg Ratio <= 3.0	220,418,279	0.79%	6,416	2.00%
Tot Covg Ratio > 3	1,136,221,707	4.08%	63,268	19.75%
Total	27,872,256,386	100.00%	320,323	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

7. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	3,047,365	0.01%	506	0.10%
1991	2,836,332	0.01%	281	0.06%
1992	5,682,721	0.02%	432	0.09%
1993	7,506,288	0.03%	677	0.14%
1994	16,276,191	0.06%	2,802	0.56%
1995	25,312,498	0.09%	2,601	0.52%
1996	66,496,874	0.24%	4,630	0.93%
1997	84,765,013	0.30%	4,952	1.00%
1998	130,728,848	0.47%	6,374	1.29%
1999	355,404,005	1.28%	25,423	5.13%
2000	133,357,662	0.48%	7,299	1.47%
2001	122,714,113	0.44%	5,516	1.11%
2002	212,015,967	0.76%	7,675	1.55%
2003	651,960,360	2.34%	18,475	3.72%
2004	792,082,928	2.84%	22,487	4.53%
2005	2,141,206,299	7.68%	53,975	10.88%
2006	1,965,697,689	7.05%	37,742	7.61%
2007	1,638,096,961	5.88%	28,448	5.74%
2008	1,357,466,778	4.87%	25,091	5.06%
2009	2,728,576,281	9.79%	42,464	8.56%
2010	4,821,294,850	17.30%	64,729	13.05%
2011	4,674,036,450	16.77%	60,389	12.18%
2012	4,273,567,095	15.33%	52,073	10.50%
2013	1,662,126,819	5.96%	20,938	4.22%
Total	27,872,256,386	100.00%	495,979	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

8. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Seasoning <= 1	1,669,620,708	5.99%	21,041	4.24%
1 < Seasoning <= 2	4,266,073,205	15.31%	51,970	10.48%
2 < Seasoning <= 3	4,674,036,450	16.77%	60,389	12.18%
3 < Seasoning <= 4	4,829,390,203	17.33%	64,849	13.07%
4 < Seasoning <= 5	2,722,931,041	9.77%	42,389	8.55%
5 < Seasoning <= 6	1,355,016,664	4.86%	25,046	5.05%
6 < Seasoning <= 7	1,638,096,961	5.88%	28,448	5.74%
7 < Seasoning <= 8	1,965,697,689	7.05%	37,742	7.61%
8 < Seasoning <= 9	2,142,766,376	7.69%	54,027	10.89%
9 < Seasoning <= 10	790,522,851	2.84%	22,435	4.52%
10 < Seasoning <= 11	651,960,360	2.34%	18,475	3.72%
11 < Seasoning <= 12	212,019,059	0.76%	7,676	1.55%
12 < Seasoning <= 13	122,711,020	0.44%	5,515	1.11%
13 < Seasoning <= 14	133,357,662	0.48%	7,299	1.47%
14 < Seasoning <= 15	355,404,005	1.28%	25,423	5.13%
Seasoning > 15	342,652,131	1.23%	23,255	4.69%
Total	27,872,256,386	100.00%	495,979	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

9. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Remaining Maturity <= 5	1,572,931,533	5.64%	105,064	21.18%
5 < Remaining Maturity <= 10	4,814,807,134	17.27%	135,576	27.34%
10 < Remaining Maturity <= 15	5,929,654,786	21.27%	95,581	19.27%
15 < Remaining Maturity <= 20	7,308,993,474	26.22%	82,745	16.68%
20 < Remaining Maturity <= 25	5,436,490,142	19.51%	52,203	10.53%
25 < Remaining Maturity <= 30	2,640,411,486	9.47%	23,275	4.69%
30 < Remaining Maturity <= 35	92,018,750	0.33%	853	0.17%
Remaining Maturity > 35	76,949,081	0.28%	682	0.14%
Total	27,872,256,386	100.00%	495,979	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

10. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Original Maturity <= 5	183,524,096	0.66%	3,071	0.62%
5 < Original Maturity <= 10	1,110,276,262	3.98%	46,293	9.33%
10 < Original Maturity <= 15	5,507,145,928	19.76%	162,419	32.75%
15 < Original Maturity <= 20	9,242,971,466	33.16%	161,228	32.51%
20 < Original Maturity <= 25	7,566,596,236	27.15%	82,750	16.68%
25 < Original Maturity <= 30	3,977,984,739	14.27%	37,644	7.59%
30 < Original Maturity <= 35	137,991,560	0.50%	1,241	0.25%
35 < Original Maturity <= 40	144,228,859	0.52%	1,321	0.27%
Original Maturity > 40	1,537,241	0.01%	12	0.00%
Total	27,872,256,386	100.00%	495,979	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

11. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	17,049,129,101	61.17%	322,182	64.96%
Variable with Cap	10,581,349,998	37.96%	154,872	31.23%
Variable without cap	241,777,288	0.87%	18,925	3.82%
Total	27,872,256,386	100.00%	495,979	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

12. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
DTI <= 0.1	219,995,717	0.79%	8,207	1.65%
0.1 < DTI <= 0.2	1,910,783,721	6.86%	48,633	9.81%
0.2 < DTI <= 0.3	5,367,134,717	19.26%	102,494	20.66%
0.3 < DTI <= 0.4	8,092,810,405	29.04%	119,698	24.13%
0.4 < DTI <= 0.5	5,503,851,345	19.75%	72,974	14.71%
0.5 < DTI <= 0.6	2,508,806,652	9.00%	30,989	6.25%
0.6 < DTI <= 0.7	1,306,521,981	4.69%	15,313	3.09%
0.7 < DTI <= 0.8	656,807,322	2.36%	7,429	1.50%
DTI > 0.8	712,533,330	2.56%	8,206	1.65%
Unknown	1,593,011,196	5.72%	82,036	16.54%
Total	27,872,256,386	100.00%	495,979	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

13. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
No	27,301,587,384	97.95%	482,286	97.24%
Yes	570,669,002	2.05%	13,693	2.76%
Total	27,872,256,386	100.00%	495,979	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

14. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
Interest Rate <= 2%	3,702,255,608	13.28%	67,695	13.65%
2% < Interest Rate <= 3%	4,984,855,219	17.88%	70,214	14.16%
3% < Interest Rate <= 4%	10,087,031,898	36.19%	157,085	31.67%
4% < Interest Rate <= 5%	7,570,046,564	27.16%	156,091	31.47%
5% < Interest Rate <= 6%	1,406,455,148	5.05%	37,721	7.61%
6% < Interest Rate <= 7%	107,894,044	0.39%	6,251	1.26%
7% < Interest Rate <= 8%	13,099,812	0.05%	843	0.17%
8% < Interest Rate <= 9%	450,256	0.00%	59	0.01%
9% < Interest Rate <= 10%	136,951	0.00%	15	0.00%
10% < Interest Rate <= 11%	30,887	0.00%	5	0.00%
11% < Interest Rate <= 12%	0	0.00%	0	0.00%
Total	27,872,256,386	100.00%	495,979	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

15. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
Fixed Until Maturity	17,284,072,980	62.01%	340,639	68.68%
2014	8,693,867,773	31.19%	130,451	26.30%
2015	262,434,360	0.94%	4,600	0.93%
2016	335,098,005	1.20%	4,872	0.98%
2017	210,127,010	0.75%	3,065	0.62%
2018	187,977,803	0.67%	3,118	0.63%
2019	74,348,698	0.27%	1,069	0.22%
2020	74,108,382	0.27%	830	0.17%
2021	130,397,293	0.47%	1,293	0.26%
2022	235,119,354	0.84%	2,365	0.48%
2023	384,631,390	1.38%	3,676	0.74%
2024	73,338	0.00%	1	0.00%
Total	27,872,256,386	100.00%	495,979	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

16. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	27,864,203,206	99.97%	495,266	99.86%
Semi Annually	4,237,770	0.02%	167	0.03%
Quarterly	3,815,410	0.01%	546	0.11%
Total	27,872,256,386	100.00%	495,979	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

17. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	26,753,654,272	95.99%	468,153	94.39%
Linear	632,008,183.26	2.27%	23,644	4.77%
Interest Only	369,603,158.20	1.33%	3,177	0.64%
Interest Only (with Insurance)	116,990,772.42	0.42%	1,005	0.20%
Total	27,872,256,386	100.00%	495,979	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

18. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	27,314,981,008	98.00%	489,264	98.65%
1-30	131,711,294	0.47%	1,720	0.35%
31-60	61,769,335	0.22%	713	0.14%
61-90	7,219,386	0.03%	72	0.01%
91-120	49,835,681	0.18%	568	0.11%
121-150	2,315,350	0.01%	37	0.01%
151-180	21,037,287	0.08%	235	0.05%
> 180	193,685,979	0.69%	2,026	0.41%
Denounced	89,701,066	0.32%	1,344	0.27%
Total	27,872,256,386	100.00%	495,979	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2013

19. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	4,085,206,584	14.66%	71,782	14.47%
Oost-Vlaanderen	3,684,432,547	13.22%	69,508	14.01%
Hainaut	3,512,946,557	12.60%	66,138	13.33%
Vlaams-Brabant	3,481,544,143	12.49%	61,130	12.33%
Brussels	2,614,682,531	9.38%	32,363	6.53%
West-Vlaanderen	2,472,534,403	8.87%	49,214	9.92%
Liège	2,451,430,966	8.80%	45,880	9.25%
Limburg	2,014,707,275	7.23%	39,176	7.90%
Brabant Wallon	1,435,888,972	5.15%	22,291	4.49%
Namur	1,403,470,959	5.04%	25,598	5.16%
Luxembourg	710,703,999	2.55%	12,850	2.59%
Unknown	4,707,452	0.02%	49	0.01%
Total	27,872,256,386	100.00%	495,979	100.00%