

Bass Master Issuer

Report date: 31 December 2016

MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:

Reporting month as of ultimo:

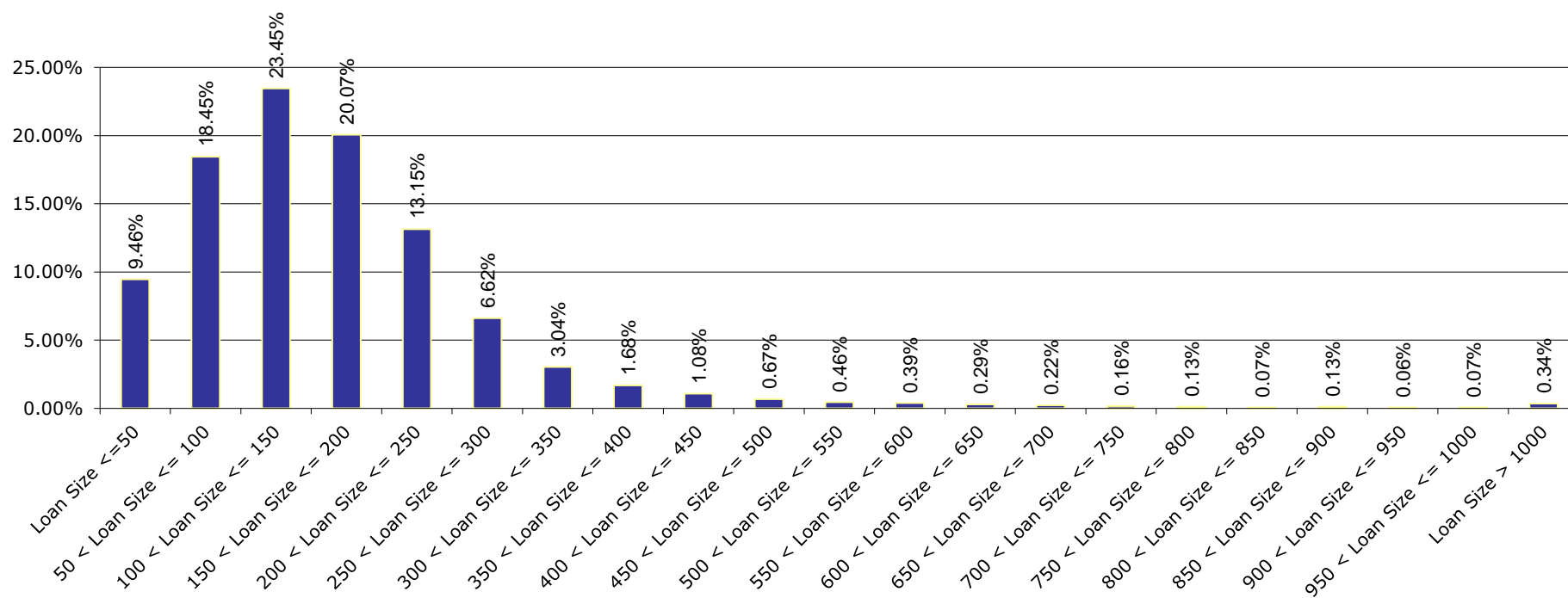
Bass Master Issuer

December 2016

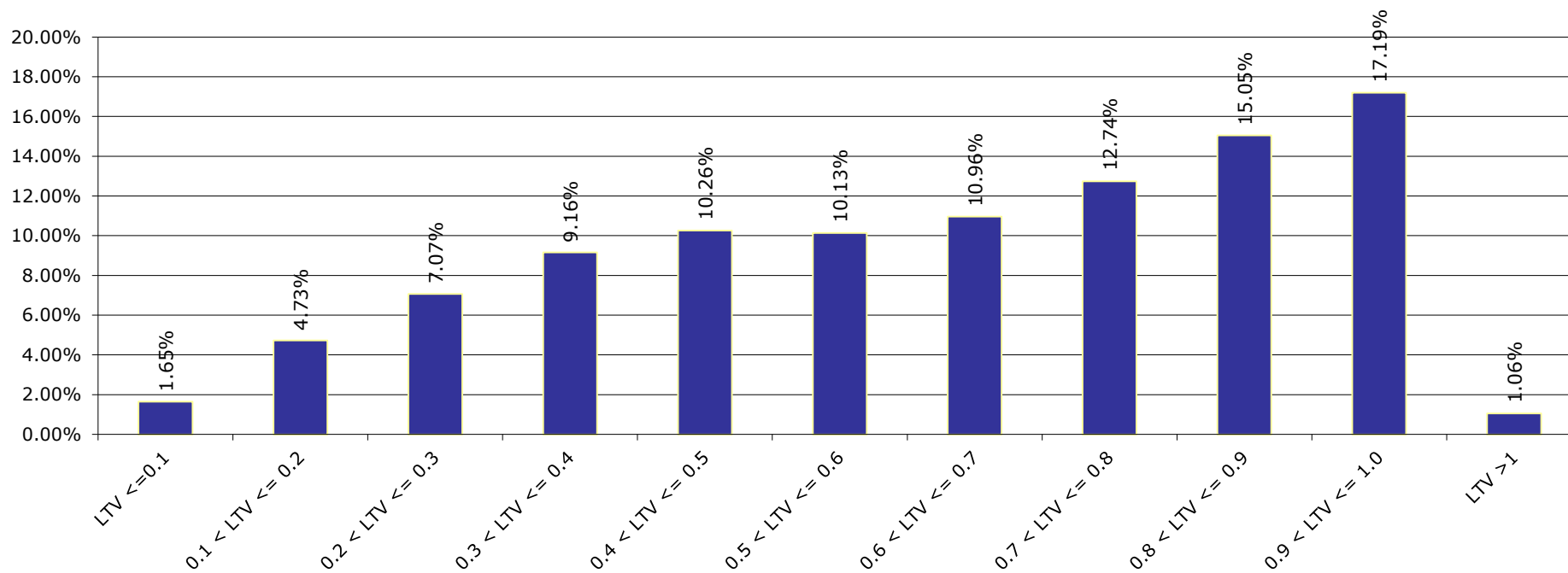
Key Characteristics

Oustanding Principal Balance (EUR)	27,291,509,996
Average Borrower Balance (EUR)	92,198
Maximum Borrower Balance (EUR)	1,923,221
Number of Borrowers	296,009
Number of Advances	466,201
Weighted Average Seasoning (years)	3.8
Weighted Average Remaining Maturity (years)	15.8
Weighted Average Coupon (%)	2.7
Weighted Average DTI	38.0%
Weighted Average LTV	62.9%
Weighted Mortgage Coverage Ratio	123.6%

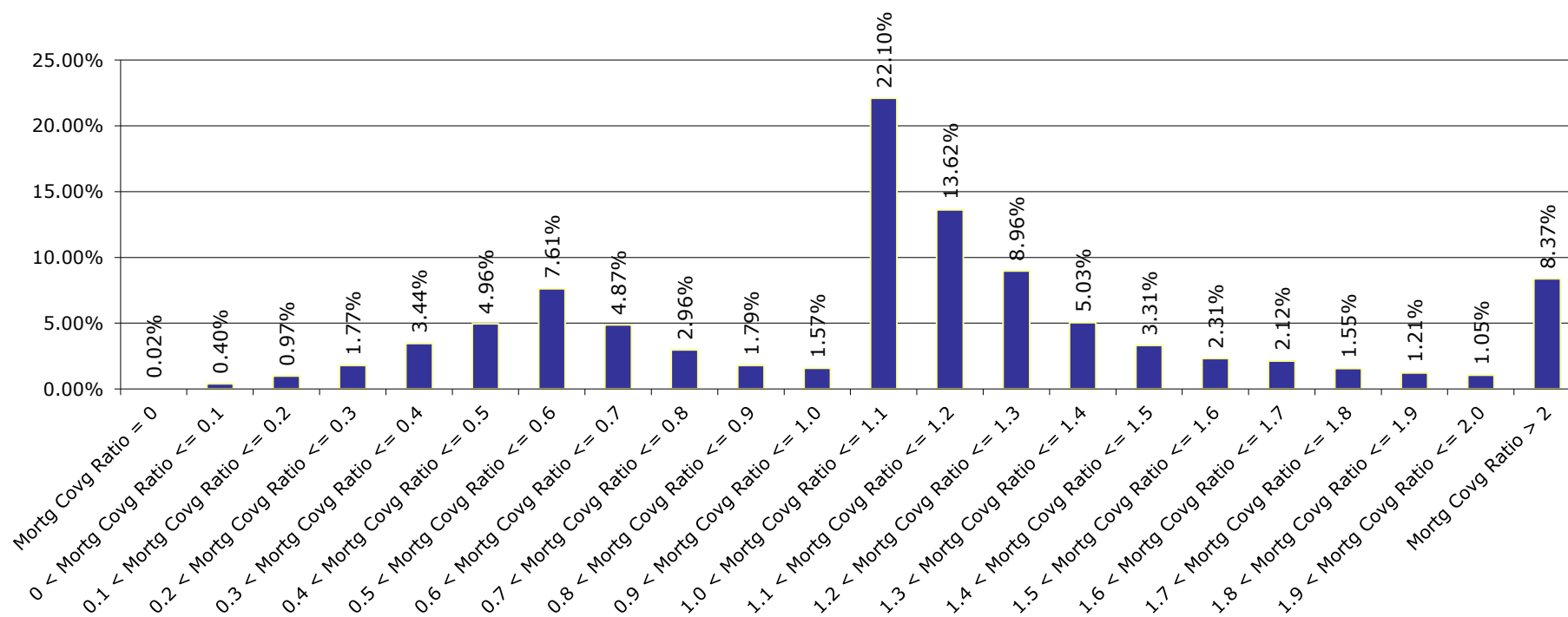
Loan Size per Borrower (in 1000€)



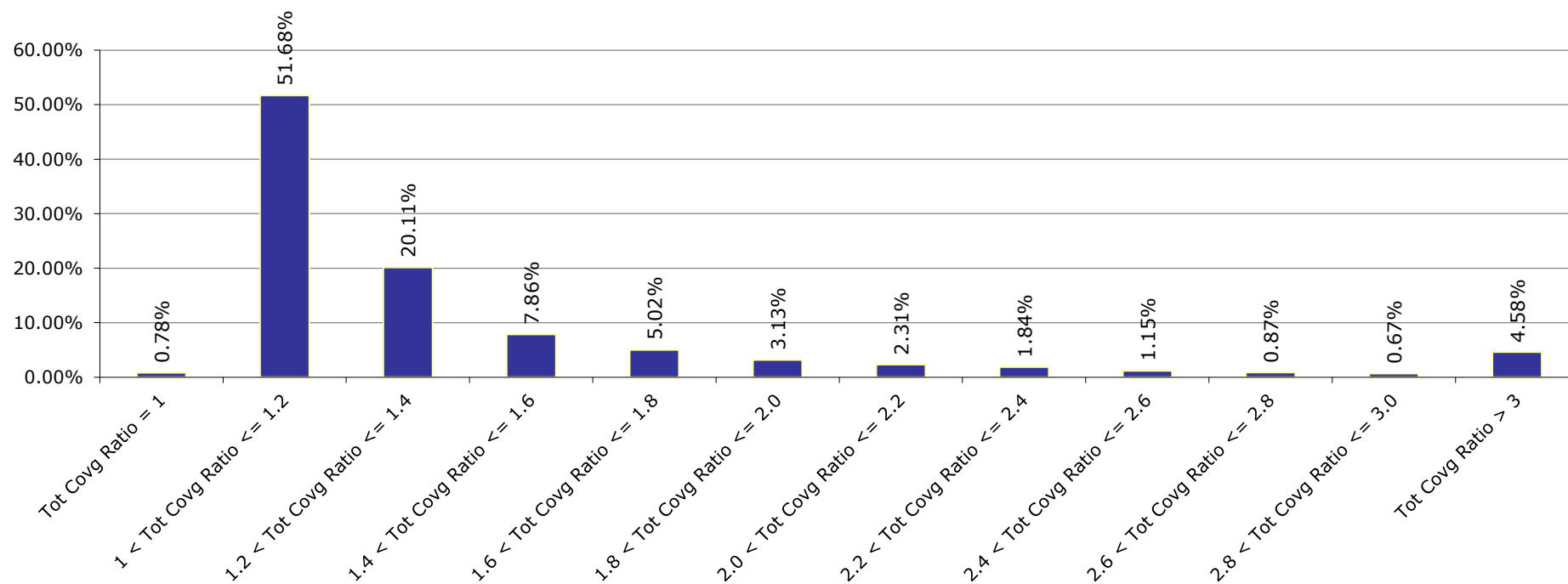
Loan to Value



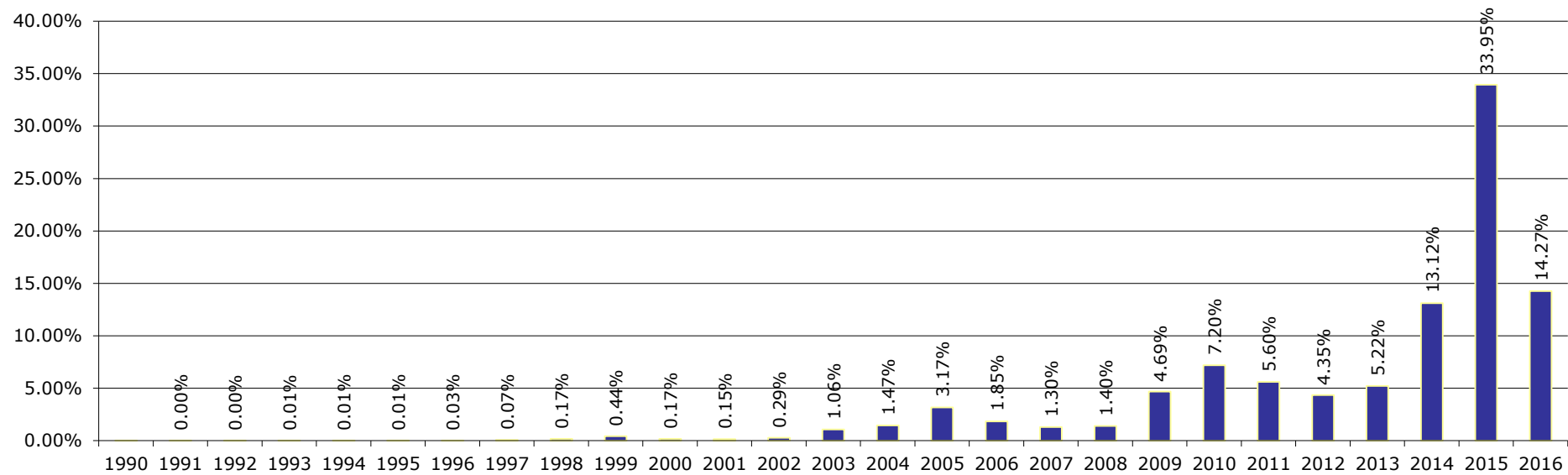
Mortgage Coverage Ratio



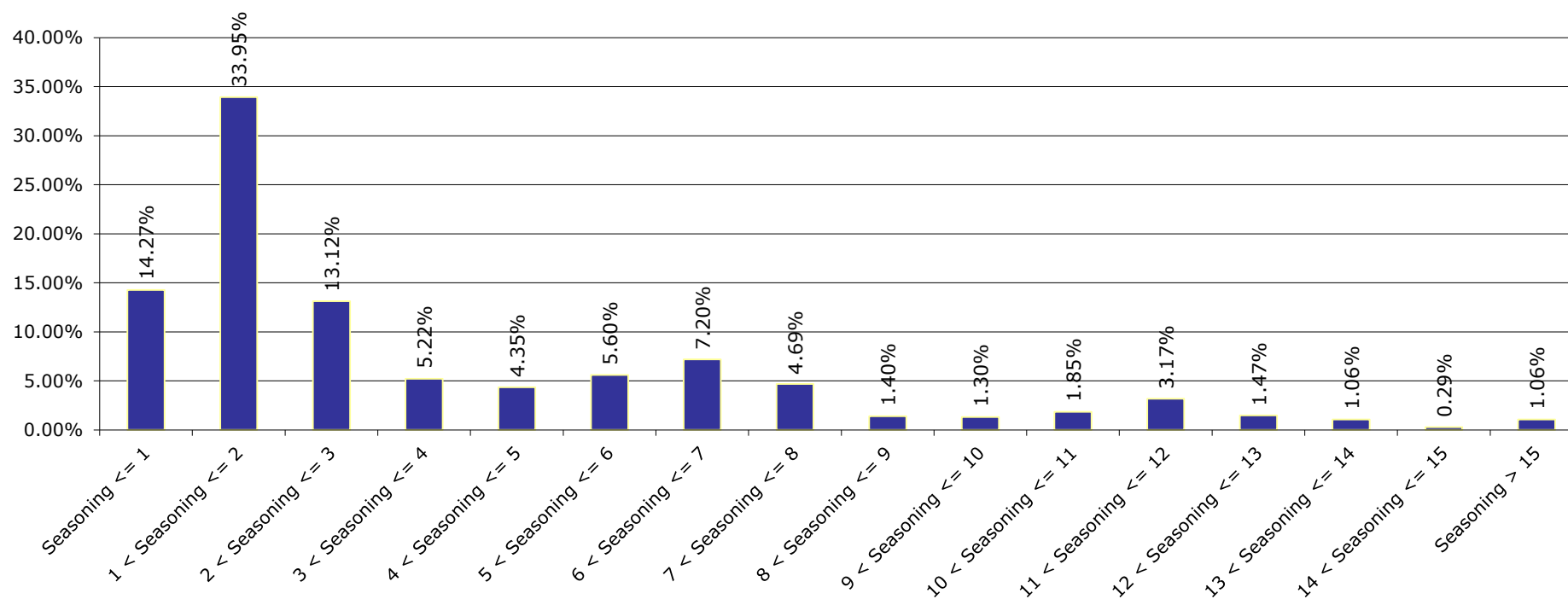
Total Coverage Ratio



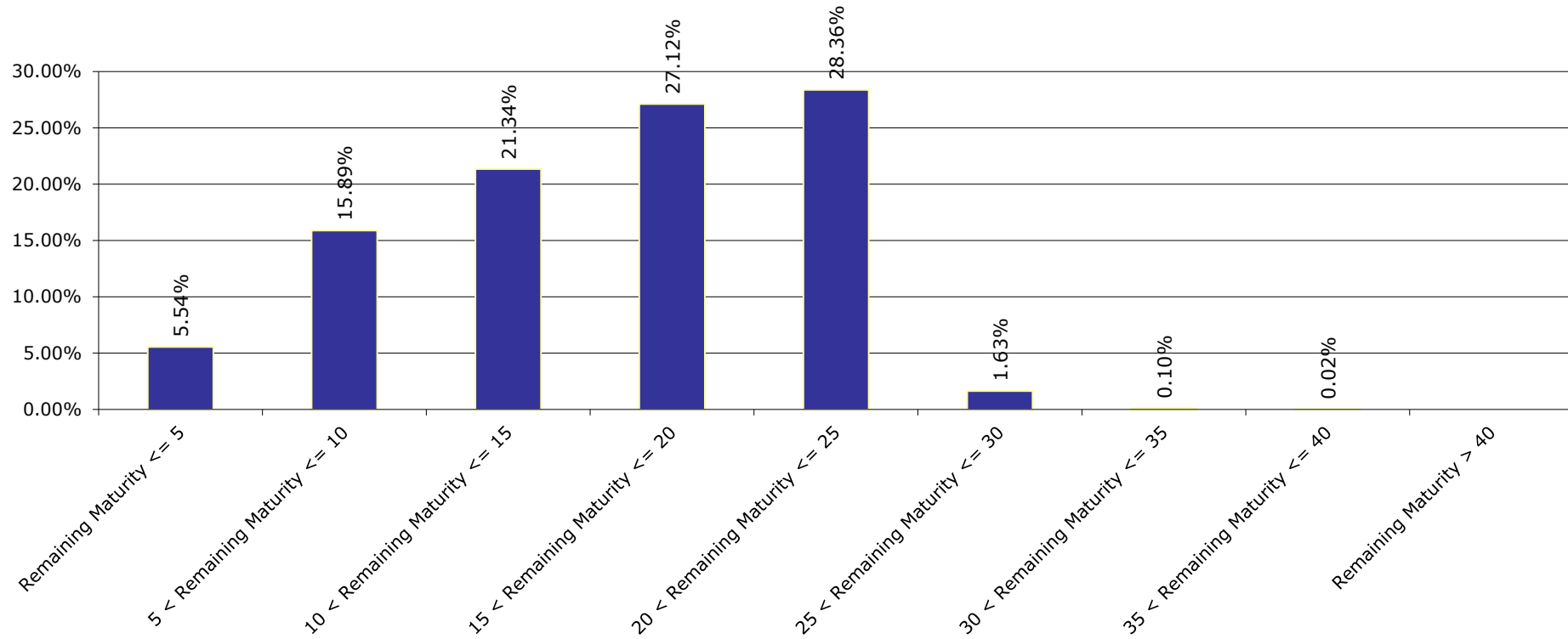
Origination Year



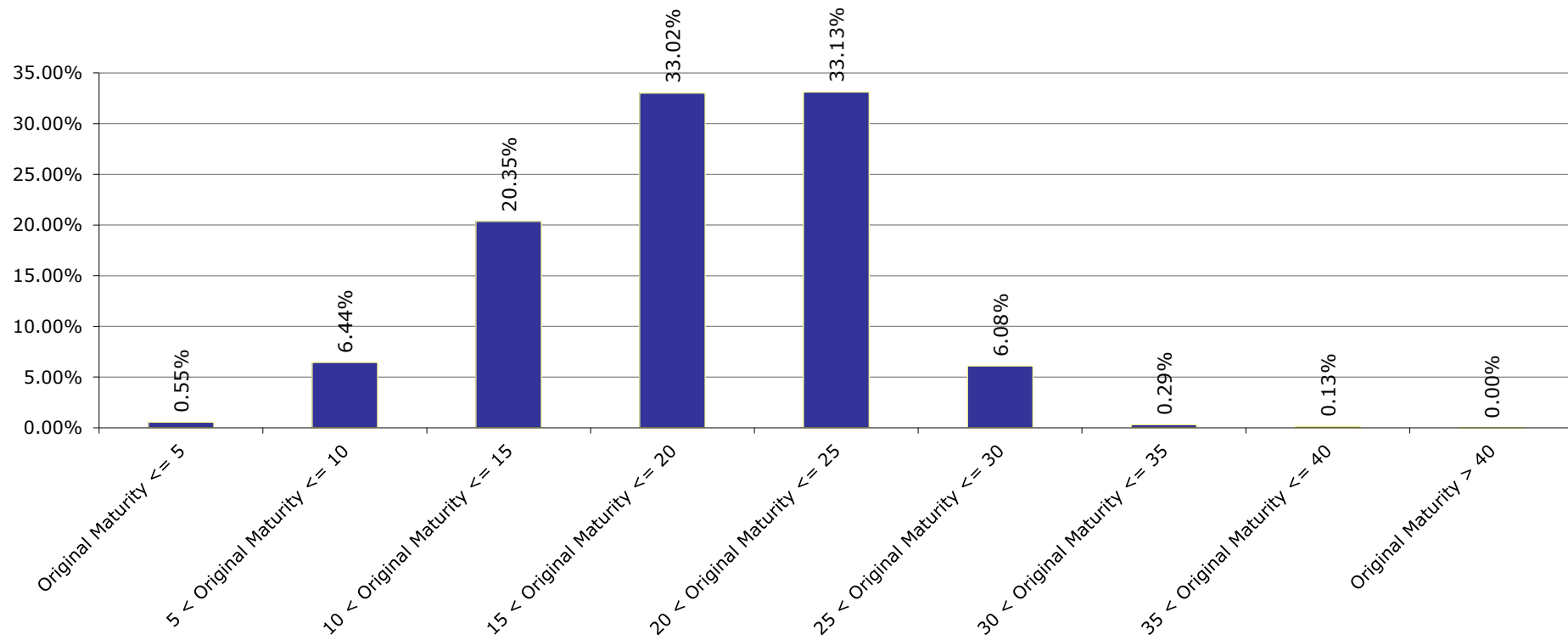
Seasoning



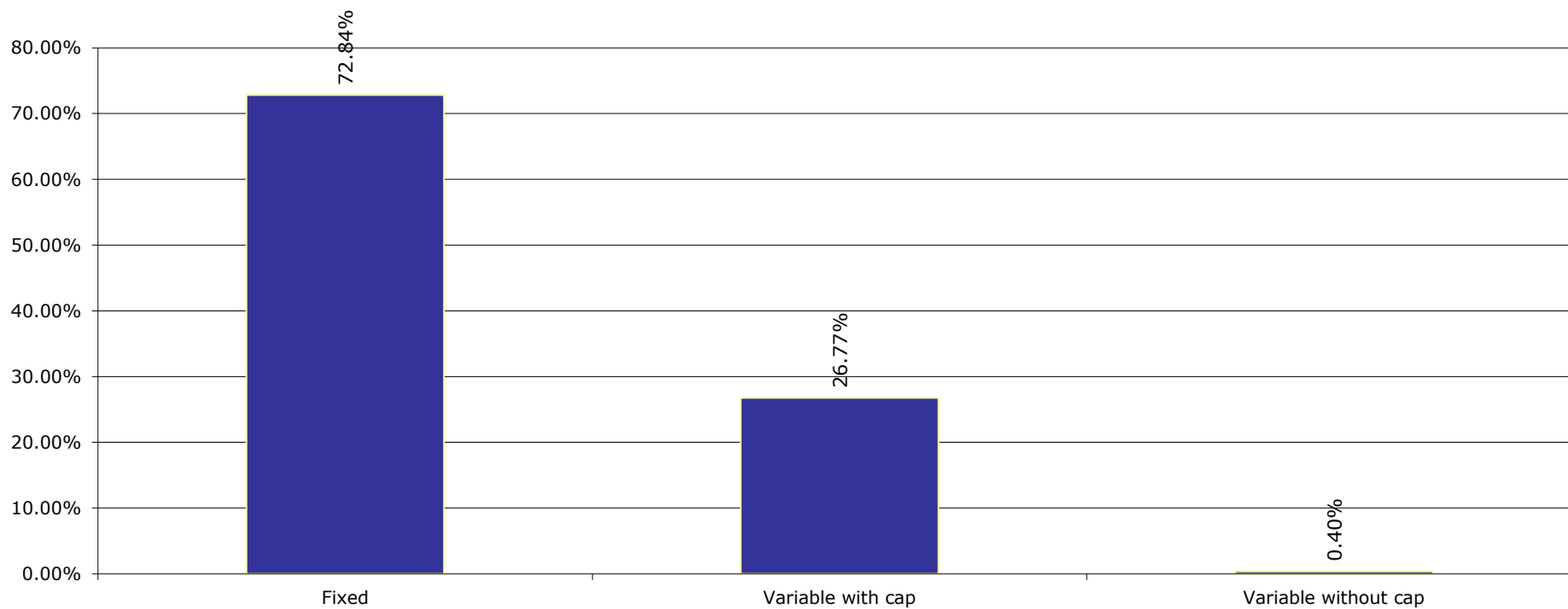
Remaining Maturity



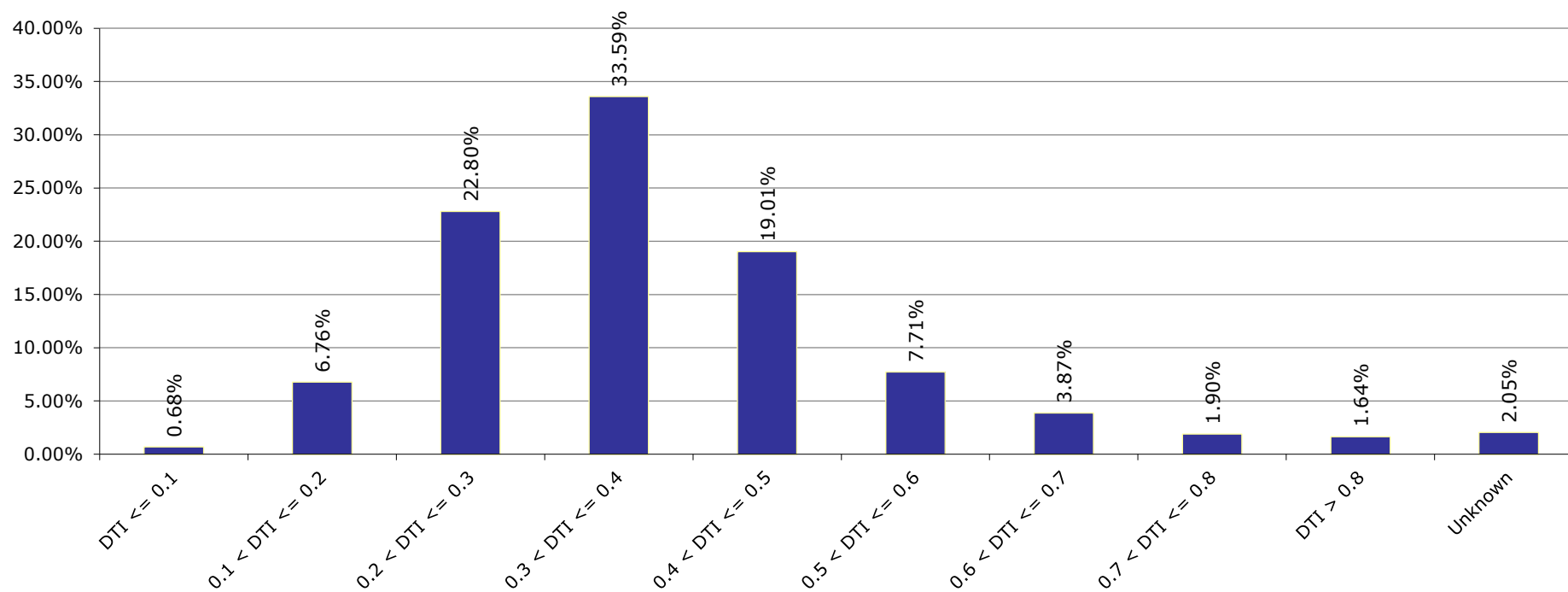
Original Maturity



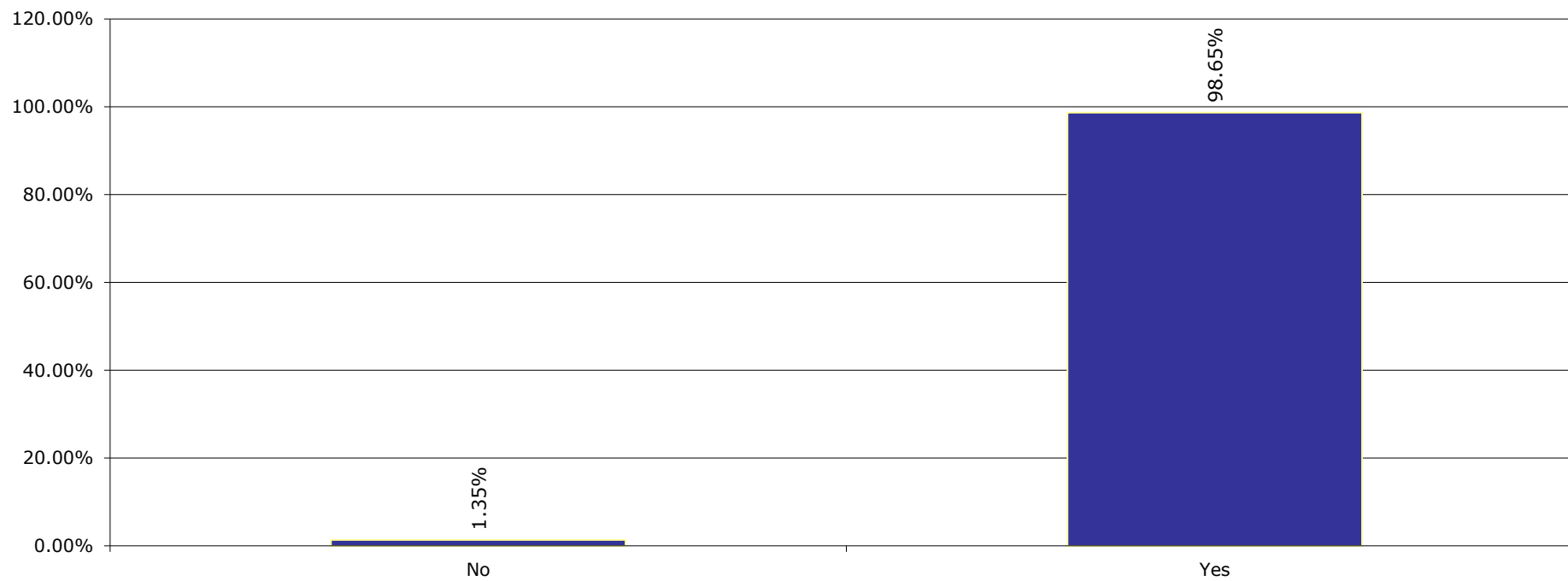
Interest Type



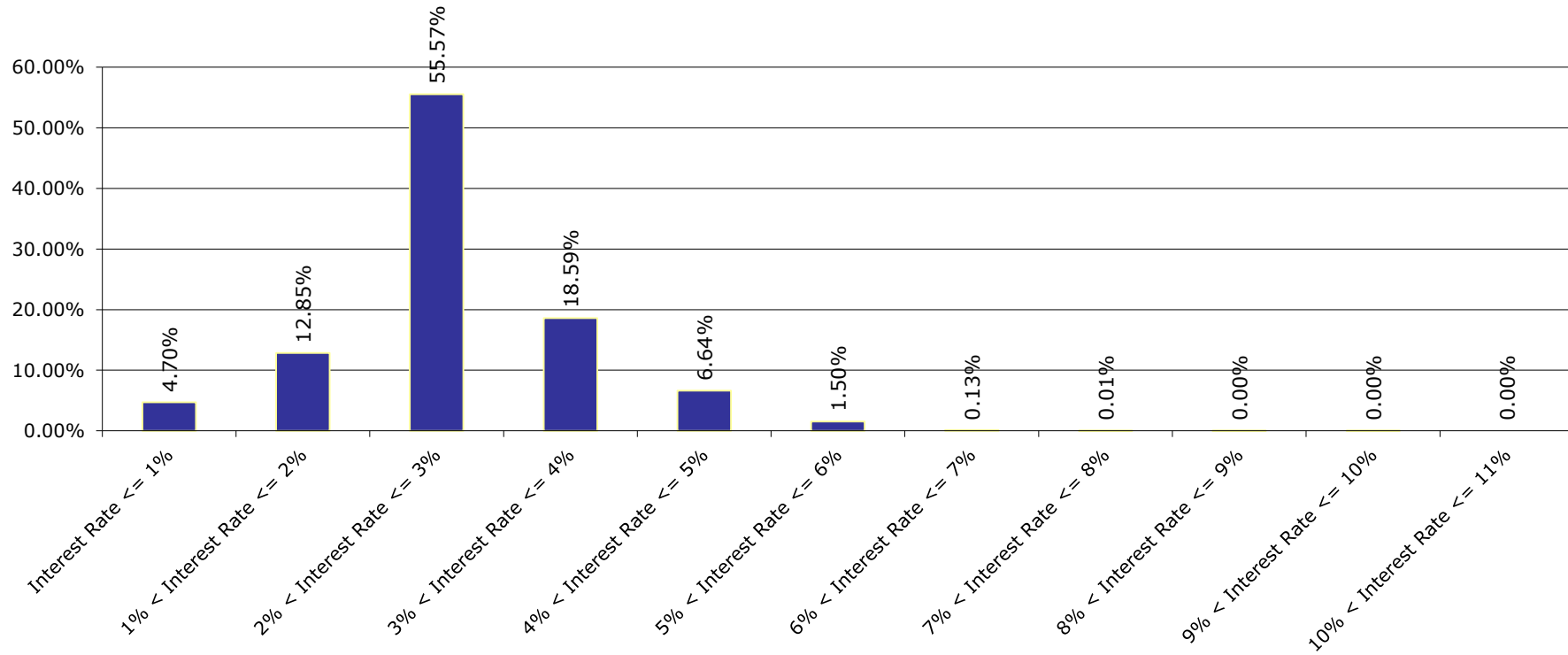
Debt to Income



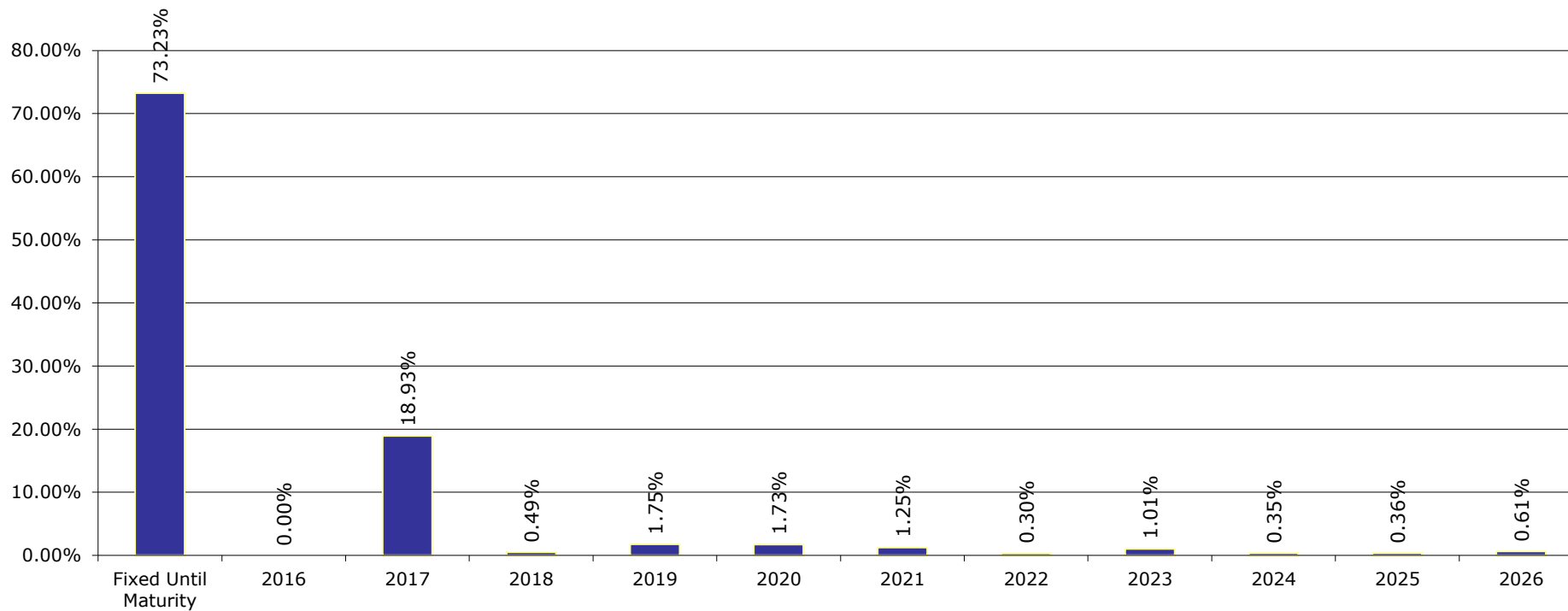
Employee Loans



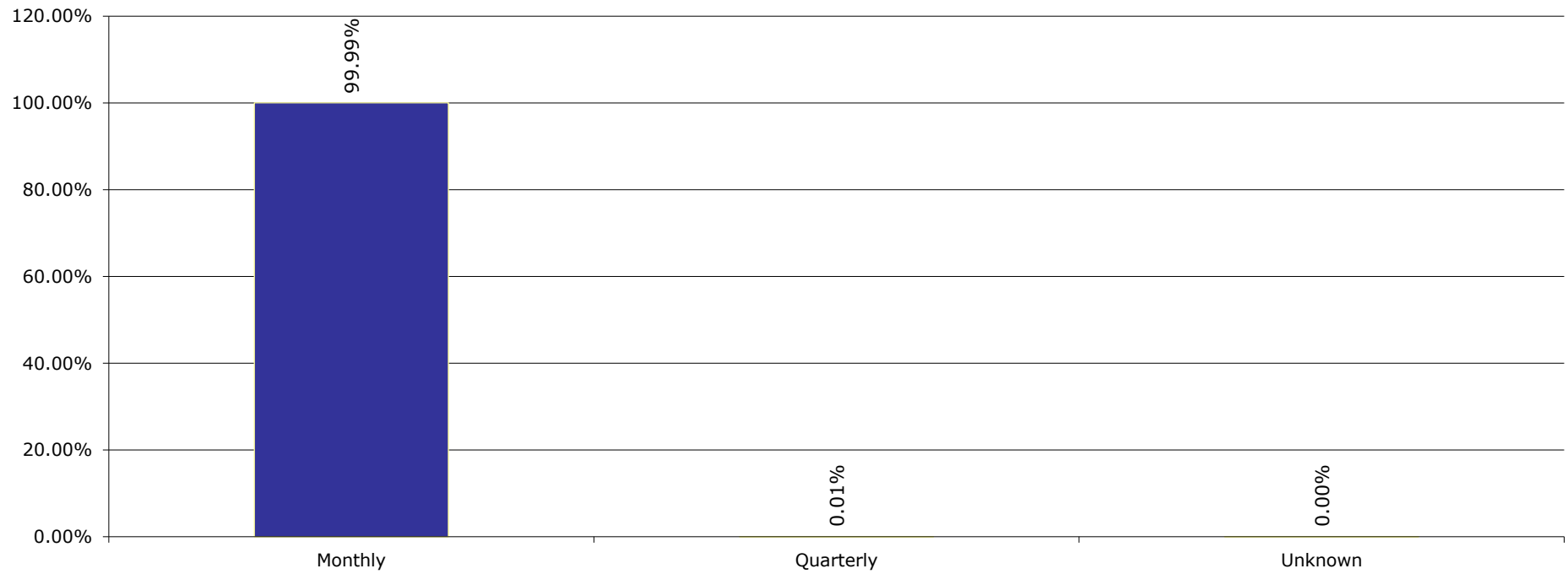
Interest Rate



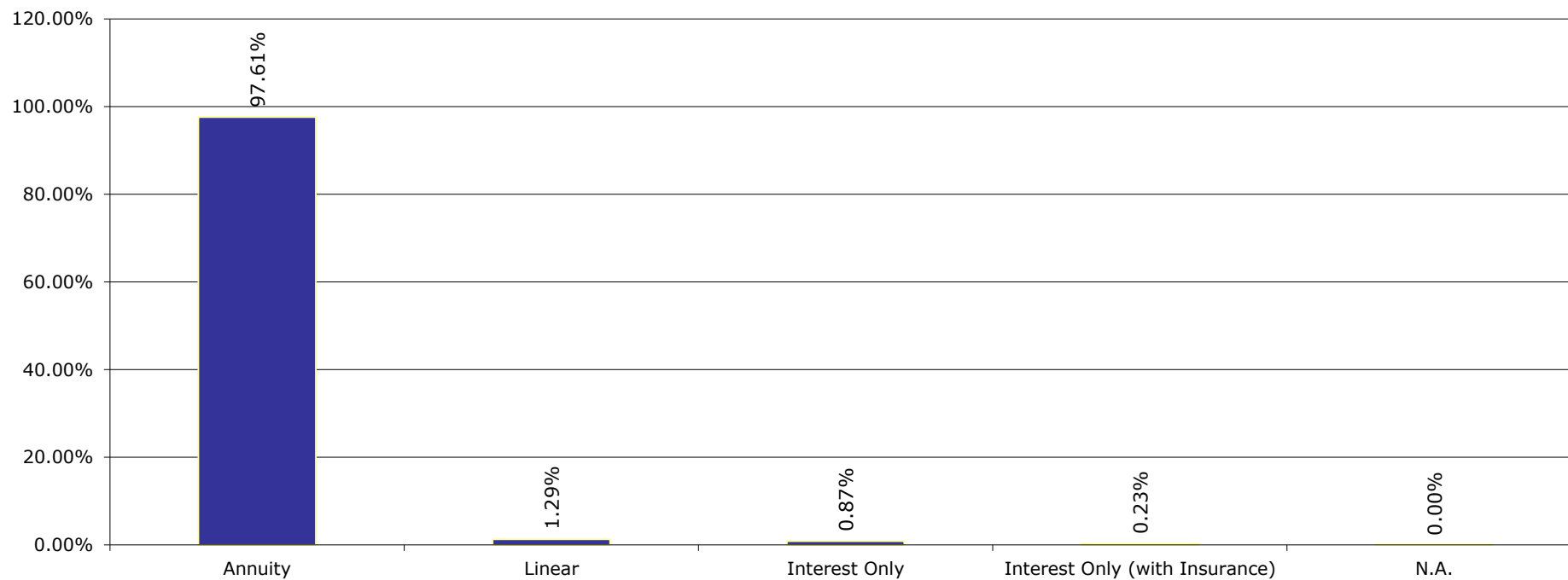
Next Reset Year



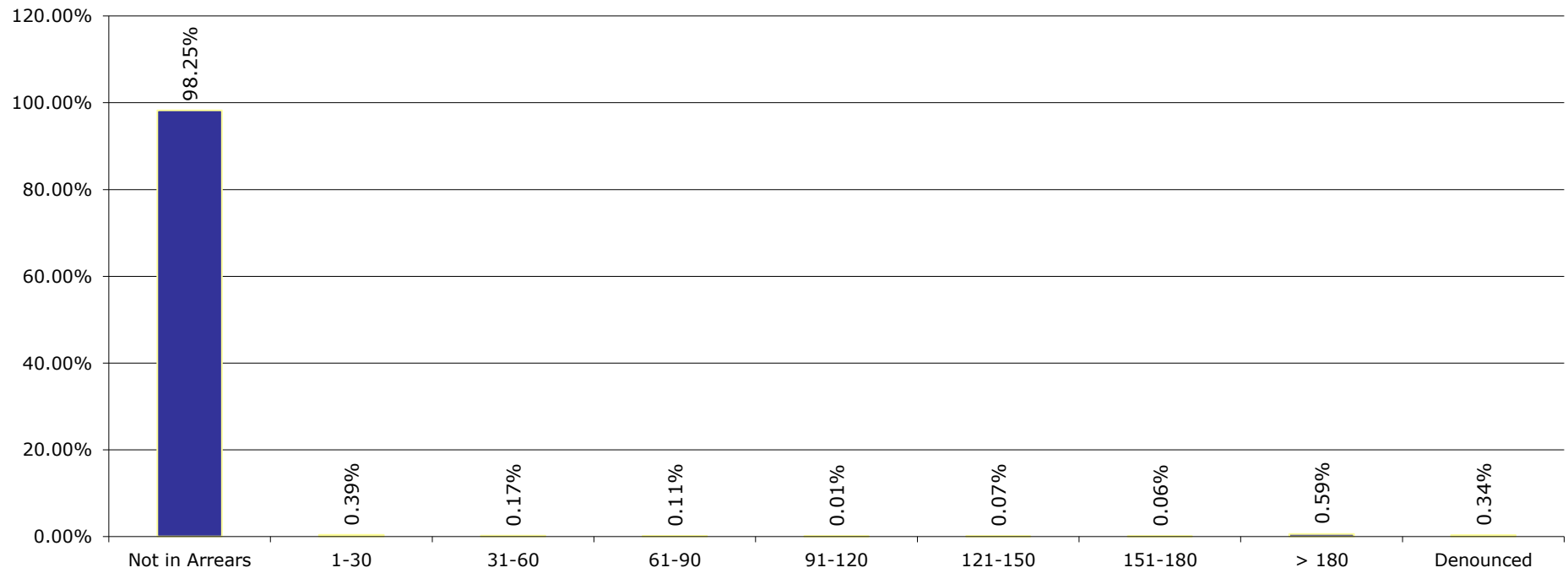
Interest Payment Frequency



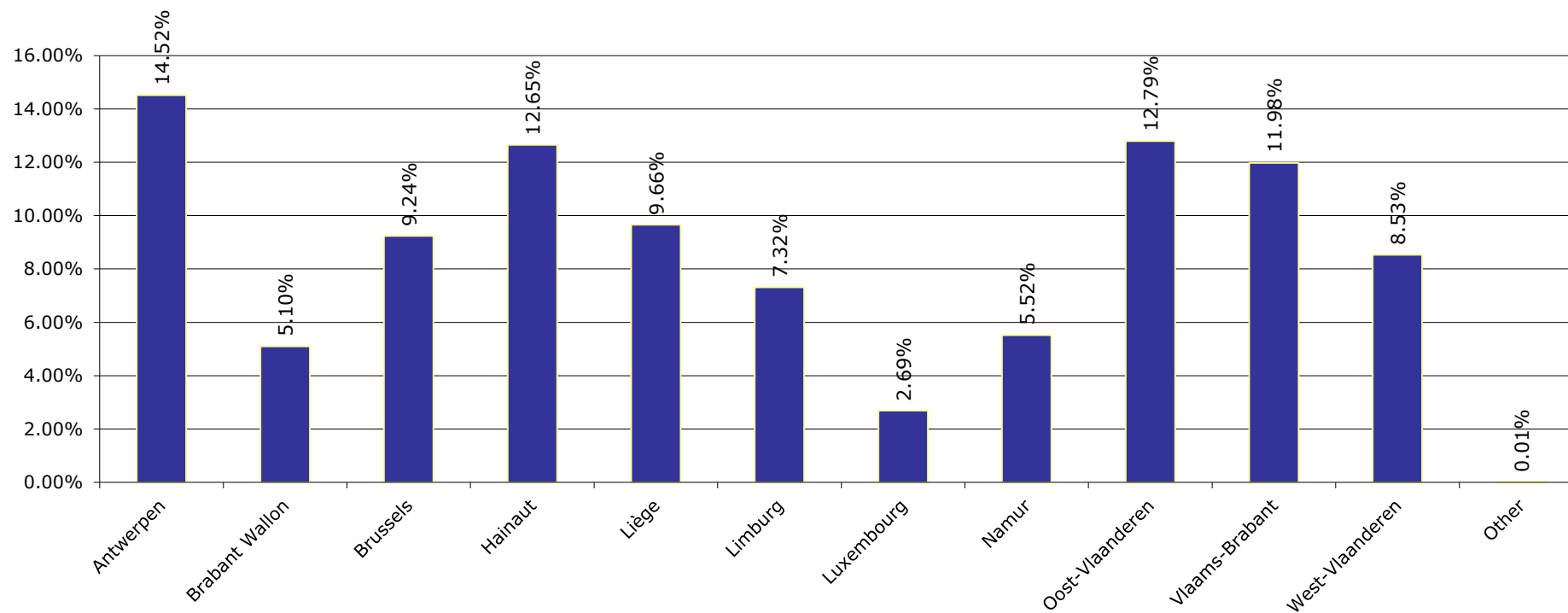
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

1. Key characteristics

Outstanding Principal Balance (EUR)	27,291,509,996
Average Borrower Balance (EUR)	92,198
Maximum Borrower Balance (EUR)	1,923,221
Number of Borrowers	296,009
Number of Advances	466,201
Weighted Average Seasoning (years)	3.8
Weighted Average Remaining Maturity (years)	15.8
Weighted Average Coupon (%)	2.7
Weighted Average DTI	38.0%
Weighted Average LTV	62.9%
MORTGAGE PORTFOLIO REPORT	Under review
Weighted Mortg Covg Ratio	123.6%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

2. Loan Size

Loan Size per Borrower (in 1000)	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50	2,582,763,308	9.46 %	115,929	39.16 %
50 < Loan Size <= 100	5,035,434,707	18.45 %	67,990	22.97 %
100 < Loan Size <= 150	6,400,417,303	23.45 %	51,730	17.48 %
150 < Loan Size <= 200	5,478,377,171	20.07 %	31,738	10.72 %
200 < Loan Size <= 250	3,587,851,345	13.15 %	16,156	5.46 %
250 < Loan Size <= 300	1,805,590,950	6.62 %	6,657	2.25 %
300 < Loan Size <= 350	829,397,771	3.04 %	2,576	0.87 %
350 < Loan Size <= 400	457,609,131	1.68 %	1,229	0.42 %
400 < Loan Size <= 450	295,037,811	1.08 %	697	0.24 %
450 < Loan Size <= 500	183,253,071	0.67 %	387	0.13 %
500 < Loan Size <= 550	124,227,716	0.46 %	237	0.08 %
550 < Loan Size <= 600	107,144,072	0.39 %	187	0.06 %
600 < Loan Size <= 650	79,168,488	0.29 %	127	0.04 %
650 < Loan Size <= 700	59,854,951	0.22 %	89	0.03 %
700 < Loan Size <= 750	44,936,235	0.16 %	62	0.02 %
750 < Loan Size <= 800	35,785,783	0.13 %	46	0.02 %
800 < Loan Size <= 850	18,893,266	0.07 %	23	0.01 %
850 < Loan Size <= 900	36,646,593	0.13 %	42	0.01 %
900 < Loan Size <= 950	16,588,716	0.06 %	18	0.01 %
950 < Loan Size <= 1000	19,511,228	0.07 %	20	0.01 %
Loan Size > 1000	93,020,378	0.34 %	69	0.02 %
Total	27,291,509,996	100.00 %	296,009	100.00 %

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
LTV <=0.1	449,061,398	1.65 %	36,068	12.18 %
0.1 < LTV <= 0.2	1,291,943,941	4.73 %	40,621	13.72 %
0.2 < LTV <= 0.3	1,930,748,734	7.07 %	34,109	11.52 %
0.3 < LTV <= 0.4	2,499,939,254	9.16 %	31,357	10.59 %
0.4 < LTV <= 0.5	2,800,527,243	10.26 %	28,153	9.51 %
0.5 < LTV <= 0.6	2,764,920,280	10.13 %	24,237	8.19 %
0.6 < LTV <= 0.7	2,990,405,741	10.96 %	22,806	7.70 %
0.7 < LTV <= 0.8	3,476,068,667	12.74 %	24,069	8.13 %
0.8 < LTV <= 0.9	4,107,405,031	15.05 %	26,068	8.81 %
0.9 < LTV <= 1.0	4,690,977,957	17.19 %	26,893	9.09 %
LTV >1	289,511,751	1.06 %	1,628	0.55 %
Total	27,291,509,996	100.00%	296,009	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

4. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Mortg Covg Ratio = 0	4,191,324	0.02 %	727	0.25 %
0 < Mortg Covg Ratio <= 0.1	107,992,375	0.40 %	242	0.08 %
0.1 < Mortg Covg Ratio <= 0.2	264,901,041	0.97 %	849	0.29 %
0.2 < Mortg Covg Ratio <= 0.3	483,834,804	1.77 %	1,851	0.63 %
0.3 < Mortg Covg Ratio <= 0.4	940,165,296	3.44 %	4,100	1.39 %
0.4 < Mortg Covg Ratio <= 0.5	1,353,412,653	4.96 %	6,580	2.22 %
0.5 < Mortg Covg Ratio <= 0.6	2,075,904,885	7.61 %	10,741	3.63 %
0.6 < Mortg Covg Ratio <= 0.7	1,329,347,954	4.87 %	7,968	2.69 %
0.7 < Mortg Covg Ratio <= 0.8	806,583,811	2.96 %	5,382	1.82 %
0.8 < Mortg Covg Ratio <= 0.9	488,794,163	1.79 %	3,523	1.19 %
0.9 < Mortg Covg Ratio <= 1.0	427,119,587	1.57 %	3,107	1.05 %
1.0 < Mortg Covg Ratio <= 1.1	6,031,141,357	22.10 %	41,201	13.92 %
1.1 < Mortg Covg Ratio <= 1.2	3,716,930,248	13.62 %	30,782	10.40 %
1.2 < Mortg Covg Ratio <= 1.3	2,446,535,263	8.96 %	23,511	7.94 %
1.3 < Mortg Covg Ratio <= 1.4	1,374,057,341	5.03 %	15,574	5.26 %
1.4 < Mortg Covg Ratio <= 1.5	903,665,211	3.31 %	11,432	3.86 %
1.5 < Mortg Covg Ratio <= 1.6	630,848,739	2.31 %	8,790	2.97 %
1.6 < Mortg Covg Ratio <= 1.7	578,906,733	2.12 %	8,845	2.99 %
1.7 < Mortg Covg Ratio <= 1.8	423,422,030	1.55 %	7,154	2.42 %
1.8 < Mortg Covg Ratio <= 1.9	331,189,928	1.21 %	6,168	2.08 %
1.9 < Mortg Covg Ratio <= 2.0	287,233,141	1.05 %	5,653	1.91 %
Mortg Covg Ratio > 2	2,285,332,112	8.37 %	91,829	31.02 %
Total	27,291,509,996	100.00%	296,009	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

5. Total Coverage Ratio - moet nog

Ranges	Outstanding Principal	%	No. of Borrowers	%
Tot Covg Ratio = 1	212,899,027	0.78 %	1,865	0.63 %
1 < Tot Covg Ratio <= 1.2	14,103,481,042	51.68 %	90,771	30.66 %
1.2 < Tot Covg Ratio <= 1.4	5,487,784,920	20.11 %	47,592	16.08 %
1.4 < Tot Covg Ratio <= 1.6	2,146,054,109	7.86 %	23,508	7.94 %
1.6 < Tot Covg Ratio <= 1.8	1,370,562,696	5.02 %	18,148	6.13 %
1.8 < Tot Covg Ratio <= 2.0	854,314,174	3.13 %	13,234	4.47 %
2.0 < Tot Covg Ratio <= 2.2	629,839,641	2.31 %	10,427	3.52 %
2.2 < Tot Covg Ratio <= 2.4	501,976,749	1.84 %	9,999	3.38 %
2.4 < Tot Covg Ratio <= 2.6	314,942,627	1.15 %	6,849	2.31 %
2.6 < Tot Covg Ratio <= 2.8	237,138,340	0.87 %	5,497	1.86 %
2.8 < Tot Covg Ratio <= 3.0	182,207,953	0.67 %	4,614	1.56 %
Tot Covg Ratio > 3	1,250,308,718	4.58 %	63,505	21.45 %
Total	27,291,509,996	100.00%	296,009	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

6. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	121,745	0.00 %	23	0.00 %
1991	174,745	0.00 %	34	0.01 %
1992	900,646	0.00 %	297	0.06 %
1993	2,278,560	0.01 %	294	0.06 %
1994	3,030,650	0.01 %	251	0.05 %
1995	3,345,820	0.01 %	214	0.05 %
1996	8,932,317	0.03 %	619	0.13 %
1997	19,170,399	0.07 %	3,415	0.73 %
1998	45,598,898	0.17 %	4,539	0.97 %
1999	120,520,588	0.44 %	9,453	2.03 %
2000	45,381,730	0.17 %	3,708	0.80 %
2001	40,477,501	0.15 %	2,317	0.50 %
2002	78,022,263	0.29 %	4,927	1.06 %
2003	290,491,317	1.06 %	14,065	3.02 %
2004	400,245,938	1.47 %	14,011	3.01 %
2005	865,852,180	3.17 %	27,906	5.99 %
2006	505,411,759	1.85 %	13,868	2.97 %
2007	354,838,608	1.30 %	12,498	2.68 %
2008	381,402,755	1.40 %	12,734	2.73 %
2009	1,279,056,578	4.69 %	27,381	5.87 %
2010	1,965,459,365	7.20 %	35,904	7.70 %
2011	1,527,886,587	5.60 %	29,393	6.30 %
2012	1,186,265,162	4.35 %	23,728	5.09 %
2013	1,425,830,166	5.22 %	23,918	5.13 %
2014	3,580,462,976	13.12 %	49,036	10.52 %
2015	9,264,616,103	33.95 %	111,017	23.81 %
2016	3,895,734,640	14.27 %	40,651	8.72 %
Total	27,291,509,996	100.00%	466,201	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

7. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Seasoning <= 1	3,895,734,640	14.27 %	40,651	8.72 %
1 < Seasoning <= 2	9,264,616,103	33.95 %	111,017	23.81 %
2 < Seasoning <= 3	3,580,462,976	13.12 %	49,036	10.52 %
3 < Seasoning <= 4	1,425,830,166	5.22 %	23,918	5.13 %
4 < Seasoning <= 5	1,186,265,162	4.35 %	23,728	5.09 %
5 < Seasoning <= 6	1,527,886,587	5.60 %	29,393	6.30 %
6 < Seasoning <= 7	1,965,459,365	7.20 %	35,904	7.70 %
7 < Seasoning <= 8	1,279,056,578	4.69 %	27,381	5.87 %
8 < Seasoning <= 9	381,402,755	1.40 %	12,734	2.73 %
9 < Seasoning <= 10	354,838,608	1.30 %	12,498	2.68 %
10 < Seasoning <= 11	505,411,759	1.85 %	13,868	2.97 %
11 < Seasoning <= 12	865,852,180	3.17 %	27,906	5.99 %
12 < Seasoning <= 13	400,245,938	1.47 %	14,011	3.01 %
13 < Seasoning <= 14	290,491,317	1.06 %	14,065	3.02 %
14 < Seasoning <= 15	78,022,263	0.29 %	4,927	1.06 %
Seasoning > 15	289,933,598	1.06 %	25,164	5.40 %
Total	27,291,509,996	100.00%	466,201	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

8. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Remaining Maturity <= 5	1,510,998,413	5.54 %	108,186	23.21 %
5 < Remaining Maturity <= 10	4,336,442,820	15.89 %	117,972	25.30 %
10 < Remaining Maturity <= 15	5,824,649,797	21.34 %	87,650	18.80 %
15 < Remaining Maturity <= 20	7,402,757,570	27.12 %	80,284	17.22 %
20 < Remaining Maturity <= 25	7,739,411,526	28.36 %	67,927	14.57 %
25 < Remaining Maturity <= 30	444,962,208	1.63 %	3,852	0.83 %
30 < Remaining Maturity <= 35	28,127,036	0.10 %	294	0.06 %
35 < Remaining Maturity <= 40	4,160,627	0.02 %	36	0.01 %
Remaining Maturity > 40	0	0.00%	0	0.00%
Total	27,291,509,996	100.00%	466,201	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

9. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Original Maturity <= 5	149,083,679	0.55 %	4,255	0.91 %
5 < Original Maturity <= 10	1,758,772,833	6.44 %	50,389	10.81 %
10 < Original Maturity <= 15	5,553,814,468	20.35 %	157,774	33.84 %
15 < Original Maturity <= 20	9,010,325,300	33.02 %	145,985	31.31 %
20 < Original Maturity <= 25	9,041,420,438	33.13 %	89,554	19.21 %
25 < Original Maturity <= 30	1,660,606,333	6.08 %	17,100	3.67 %
30 < Original Maturity <= 35	79,815,844	0.29 %	759	0.16 %
35 < Original Maturity <= 40	36,328,331	0.13 %	374	0.08 %
Original Maturity > 40	1,342,771	0.00 %	11	0.00 %
Total	27,291,509,996	100.00%	466,201	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

10. Interest Type

Interest Type	Outstanding Principal		No. of Advances	
		%		%
Fixed	19,878,390,995	72.84 %	333,643	71.57 %
Variable with cap	7,304,860,670	26.77 %	123,072	26.40 %
Variable without cap	108,258,331	0.40 %	9,486	2.03 %
Total	27,291,509,996	100.00%	466,201	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

11. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
DTI <= 0.1	184,721,029	0.68 %	8,148	1.75 %
0.1 < DTI <= 0.2	1,844,581,592	6.76 %	49,802	10.68 %
0.2 < DTI <= 0.3	6,222,576,738	22.80 %	112,243	24.08 %
0.3 < DTI <= 0.4	9,166,853,234	33.59 %	129,813	27.84 %
0.4 < DTI <= 0.5	5,188,954,816	19.01 %	71,006	15.23 %
0.5 < DTI <= 0.6	2,104,615,864	7.71 %	28,532	6.12 %
0.6 < DTI <= 0.7	1,055,510,363	3.87 %	13,803	2.96 %
0.7 < DTI <= 0.8	517,341,544	1.90 %	6,800	1.46 %
DTI > 0.8	447,928,771	1.64 %	6,263	1.34 %
Unknown	558,426,046	2.05 %	39,791	8.54 %
Total	27,291,509,996	100.00%	466,201	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

12. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
No	368,927,264	1.35 %	9,448	2.03 %
Yes	26,922,582,733	98.65 %	456,753	97.97 %
Total	27,291,509,996	100.00%	466,201	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

13. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
Interest Rate <= 1%	1,283,222,074	4.70 %	31,946	6.85 %
1% < Interest Rate <= 2%	3,506,466,738	12.85 %	59,994	12.87 %
2% < Interest Rate <= 3%	15,164,825,062	55.57 %	194,520	41.72 %
3% < Interest Rate <= 4%	5,074,791,342	18.59 %	95,575	20.50 %
4% < Interest Rate <= 5%	1,812,029,991	6.64 %	62,313	13.37 %
5% < Interest Rate <= 6%	410,195,713	1.50 %	17,783	3.81 %
6% < Interest Rate <= 7%	36,084,566	0.13 %	3,444	0.74 %
7% < Interest Rate <= 8%	3,862,424	0.01 %	610	0.13 %
8% < Interest Rate <= 9%	16,363	0.00 %	12	0.00 %
9% < Interest Rate <= 10%	15,161	0.00 %	2	0.00 %
10% < Interest Rate <= 11%	562	0.00 %	2	0.00 %
Total	27,291,509,996	100.00%	466,201	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

14. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
Fixed Until Maturity	19,986,352,674	73.23 %	343,097	73.59 %
2016	35,690	0.00 %	1	0.00 %
2017	5,165,688,213	18.93 %	97,781	20.97 %
2018	132,377,097	0.49 %	2,736	0.59 %
2019	476,863,249	1.75 %	5,906	1.27 %
2020	470,838,660	1.73 %	5,567	1.19 %
2021	341,529,484	1.25 %	3,634	0.78 %
2022	82,160,387	0.30 %	1,052	0.23 %
2023	275,630,672	1.01 %	3,071	0.66 %
2024	94,634,961	0.35 %	952	0.20 %
2025	98,594,724	0.36 %	1,034	0.22 %
2026	166,804,187	0.61 %	1,370	0.29 %
Total	27,291,509,996	100.00%	466,201	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

15. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	27,289,080,250	99.99 %	465,944	99.94 %
Quarterly	1,393,227	0.01 %	82	0.02 %
Unknown	1,036,519	0.00 %	175	0.04 %
Total	27,291,509,996	100.00%	466,201	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

16. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	26,639,653,877	97.61 %	449,847	96.49 %
Linear	350,980,442	1.29 %	13,546	2.91 %
Interest Only	237,302,466	0.87 %	2,247	0.48 %
Interest Only (with Insurance)	62,952,373	0.23 %	556	0.12 %
N.A.	620,838	0.00 %	5	0.00 %
Total	27,291,509,996	100.00%	466,201	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

17. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	26,815,025,210	98.25 %	459,663	98.60 %
1-30	105,768,457	0.39 %	1,319	0.28 %
31-60	46,894,468	0.17 %	590	0.13 %
61-90	29,248,747	0.11 %	356	0.08 %
91-120	3,152,813	0.01 %	32	0.01 %
121-150	20,335,386	0.07 %	268	0.06 %
151-180	17,445,610	0.06 %	213	0.05 %
> 180	162,123,577	0.59 %	1,889	0.41 %
Denounced	91,515,728	0.34 %	1,871	0.40 %
Total	27,291,509,996	100.00%	466,201	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-12-2016

18. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	3,961,655,158	14.52 %	66,772	14.32 %
Brabant Wallon	1,391,401,375	5.10 %	20,533	4.40 %
Brussels	2,522,539,731	9.24 %	30,163	6.47 %
Hainaut	3,451,644,128	12.65 %	63,309	13.58 %
Liège	2,636,823,163	9.66 %	45,750	9.81 %
Limburg	1,997,117,949	7.32 %	37,494	8.04 %
Luxembourg	733,607,571	2.69 %	12,139	2.60 %
Namur	1,505,734,155	5.52 %	25,548	5.48 %
Oost-Vlaanderen	3,490,550,301	12.79 %	63,887	13.70 %
Vlaams-Brabant	3,268,959,664	11.98 %	55,079	11.81 %
West-Vlaanderen	2,327,639,618	8.53 %	45,474	9.75 %
Other	3,837,183	0.01 %	53	0.01 %
Total	27,291,509,996	100.00%	466,201	100.00%