

Bass Master Issuer

Report date: 31 March 2013

MORTGAGE PORTFOLIO REPORT

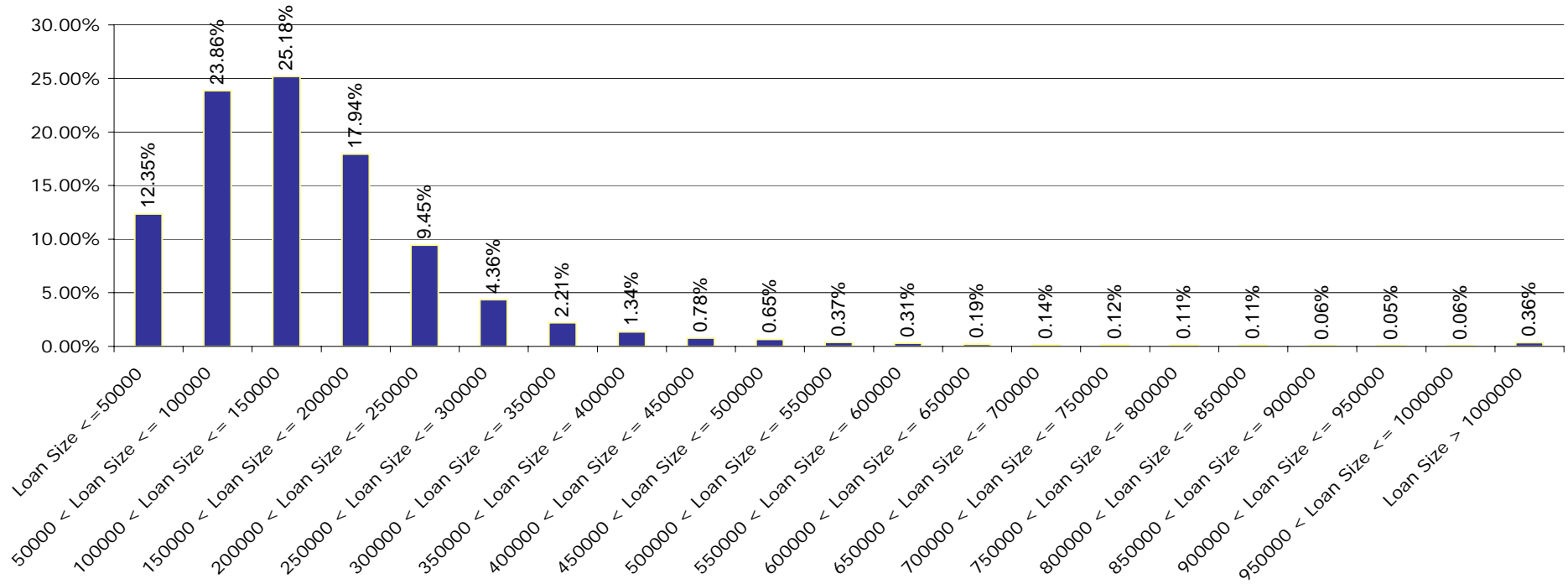
Mortgage Portfolio Report:
Reporting month as of ultimo:

Bass Master Issuer
March 2013

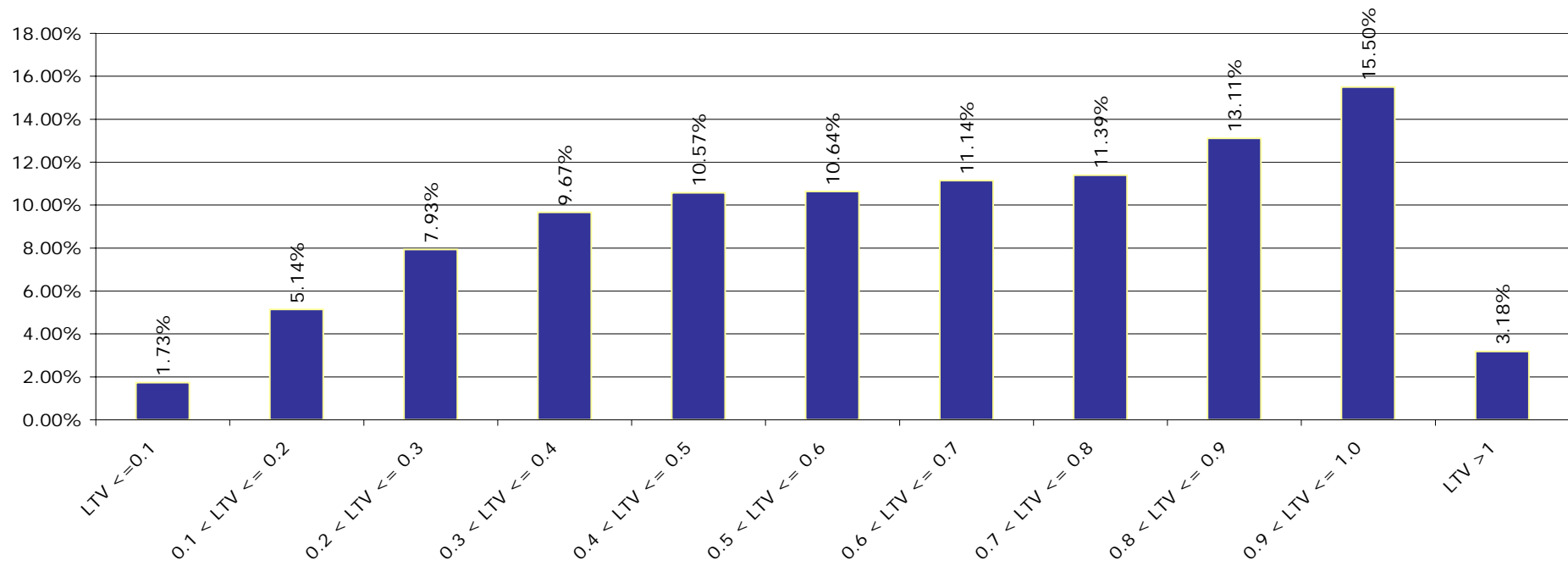
Key Characteristics

Oustanding Principal Balance (EUR)	25,837,269,656
Average Borrower Balance (EUR)	80,864
Maximum Borrower Balance (EUR)	1,835,000
Number of Borrowers	319,515
Number of Advances	479,683
Weighted Average Seasoning (years)	4.7
Weighted Average Remaining Maturity (years)	15.9
Weighted Average Coupon (%)	3.5
Weighted Average DTI	40.3%
Weighted Average LTV	61.9%
Weighted Average Indexed LTV	52.9%
Weighted Mortgage Coverage Ratio	131.9%

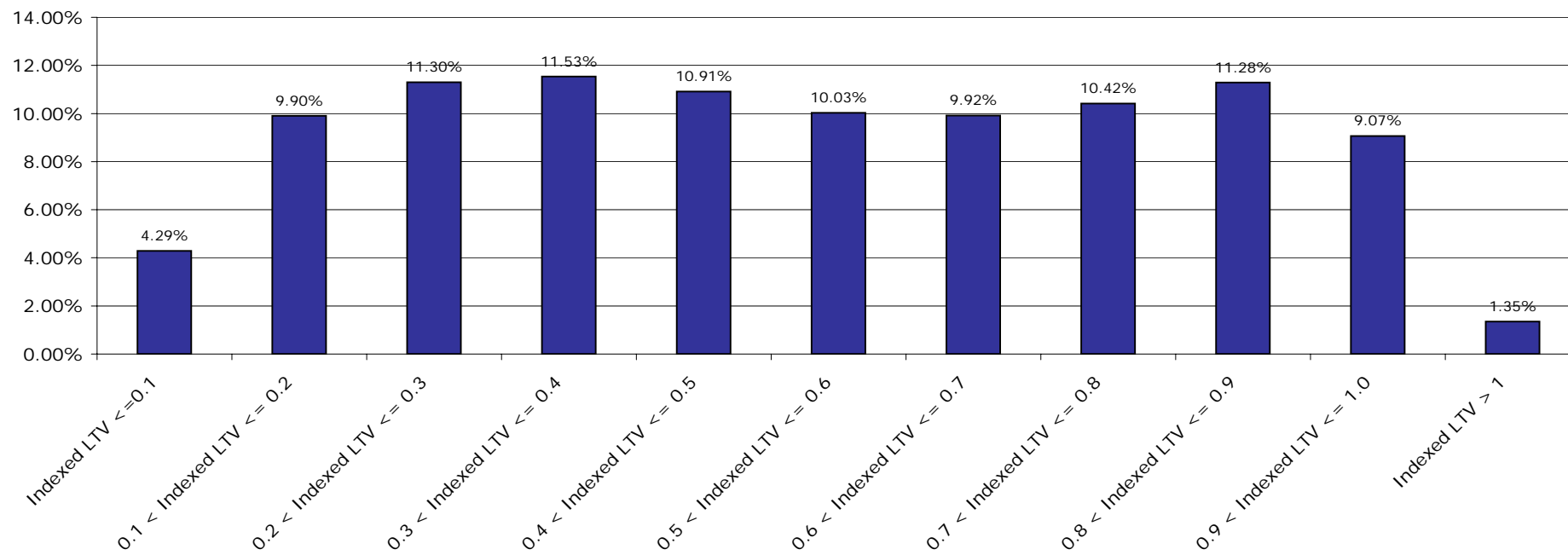
Loan Size



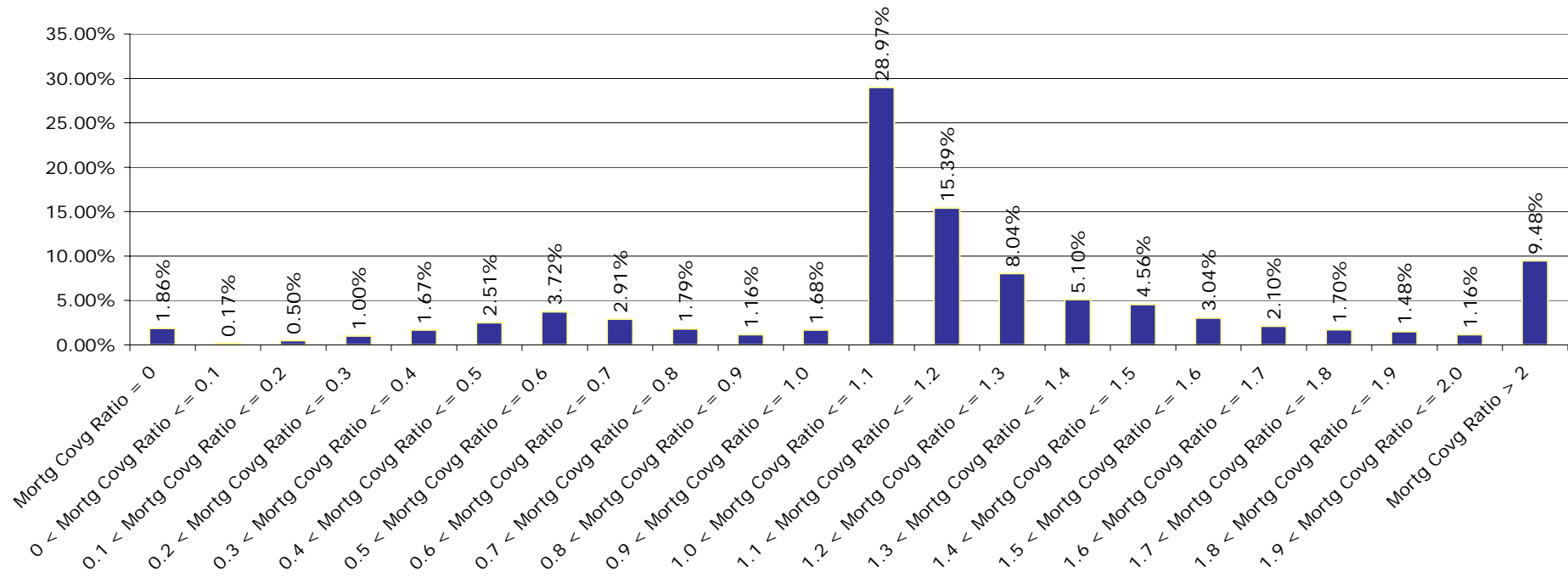
Loan to Value



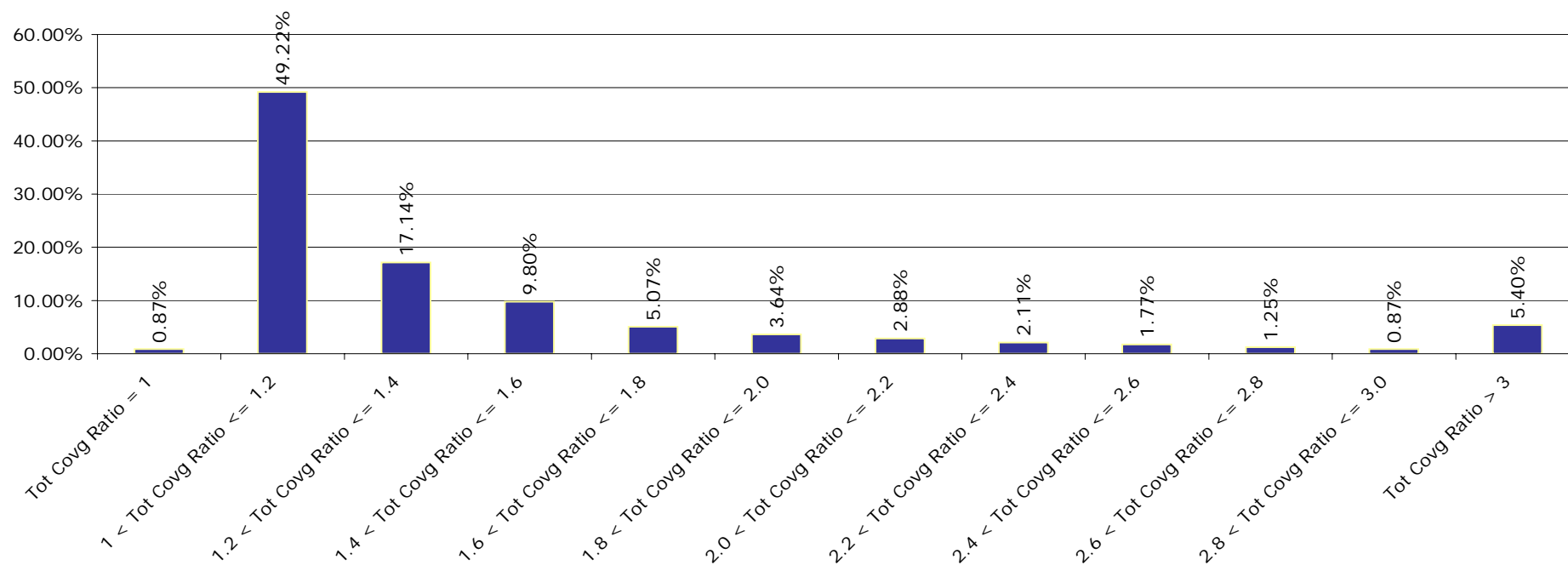
Indexed Loan to Value



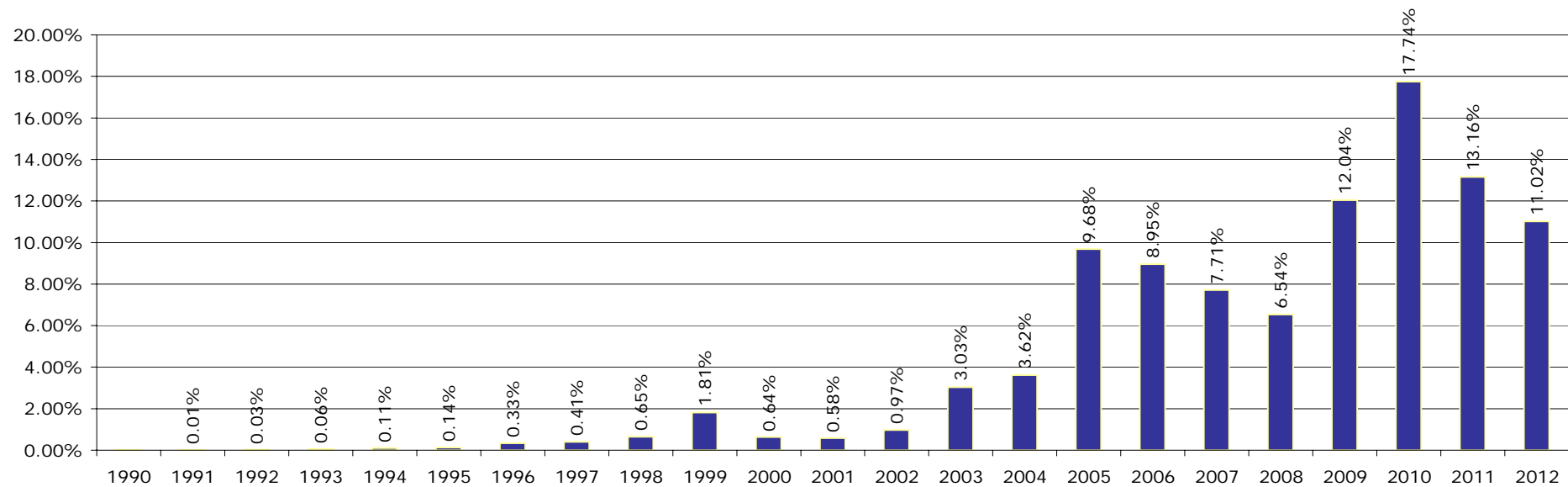
Mortgage Coverage Ratio



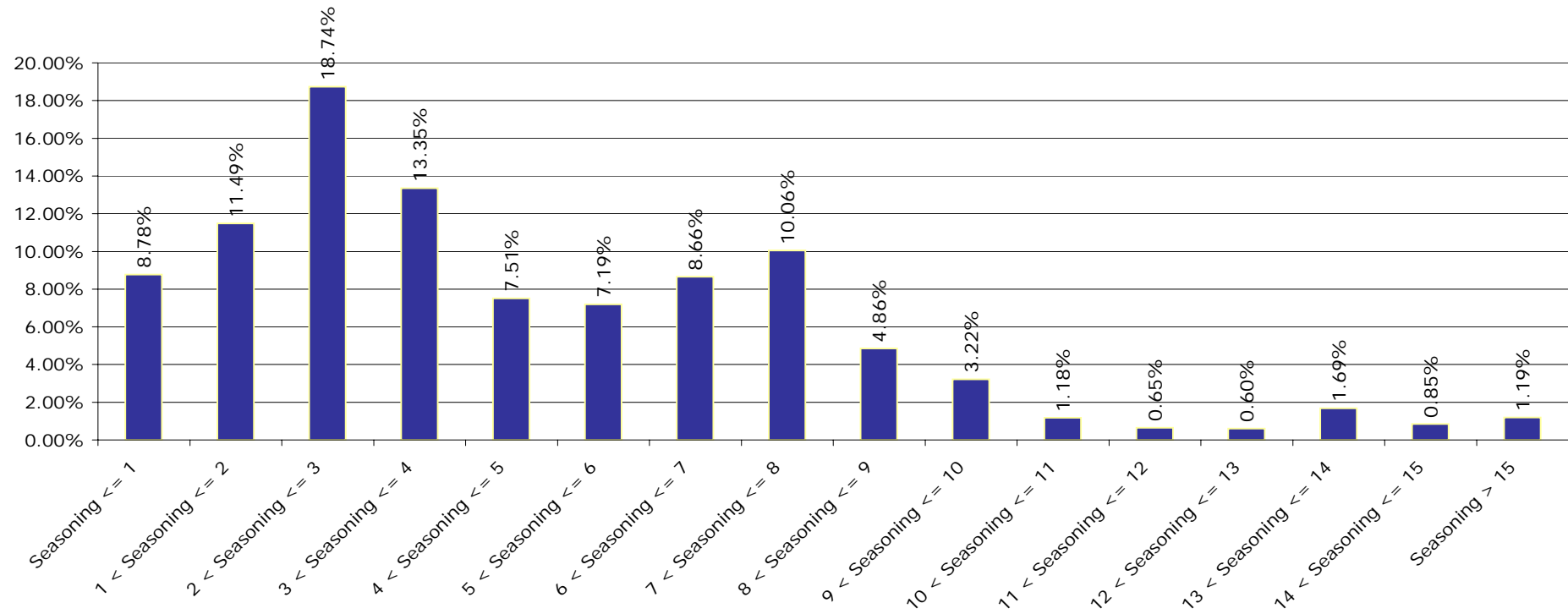
Total Coverage Ratio



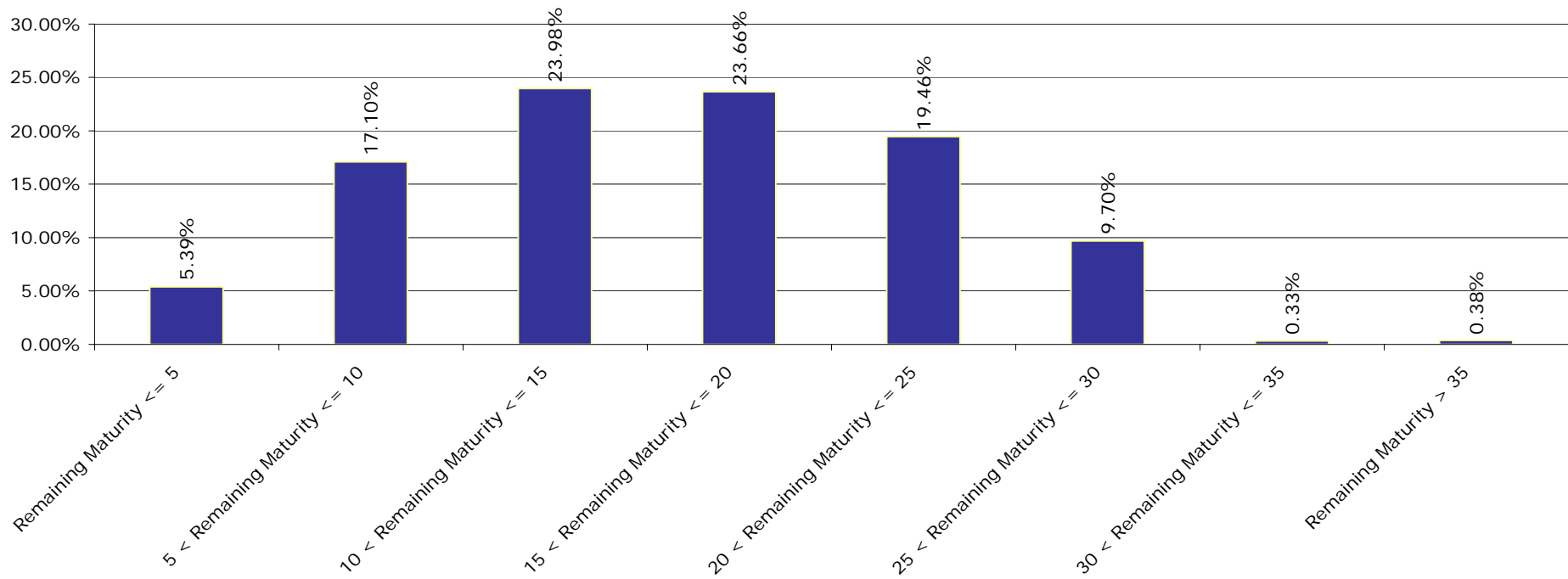
Origination Year



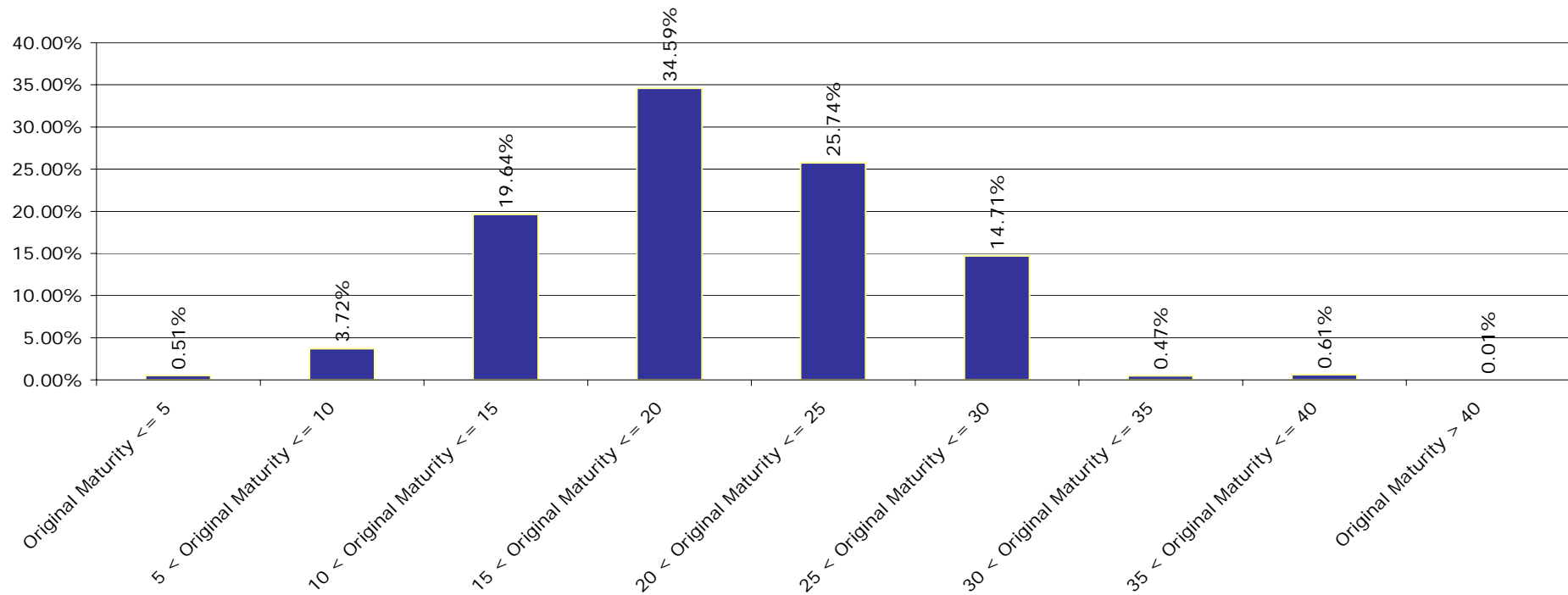
Seasoning



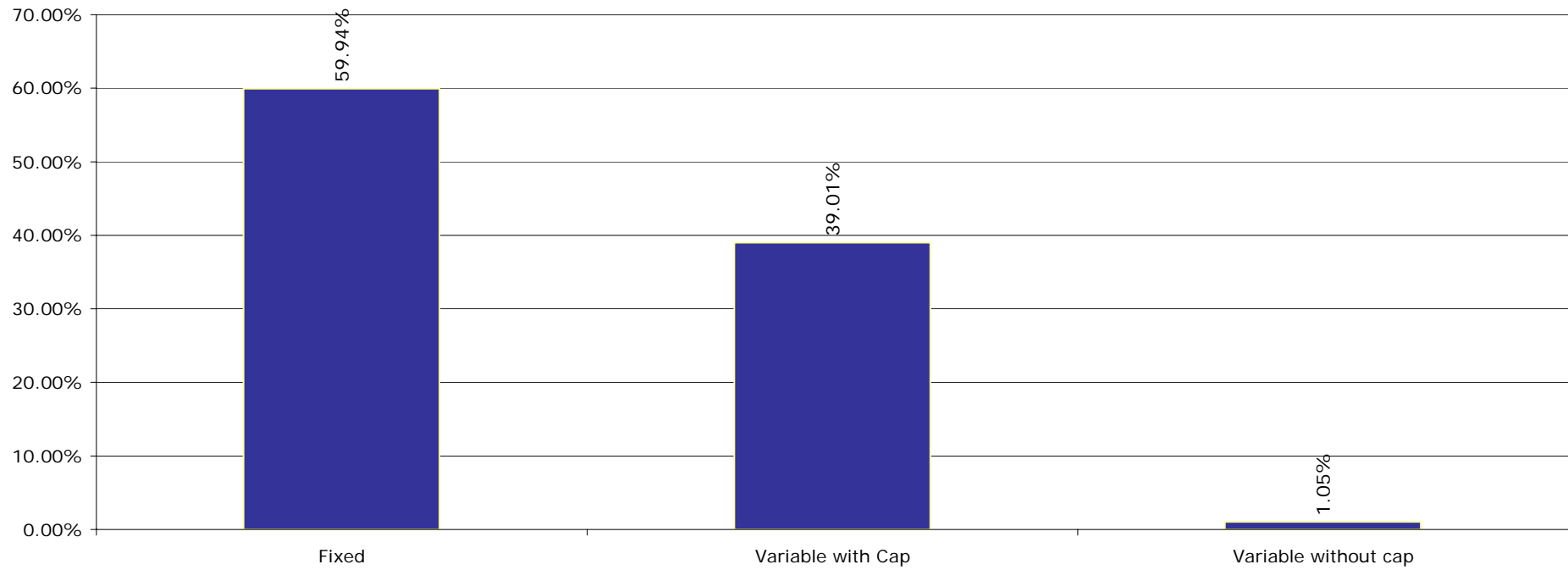
Remaing Maturity



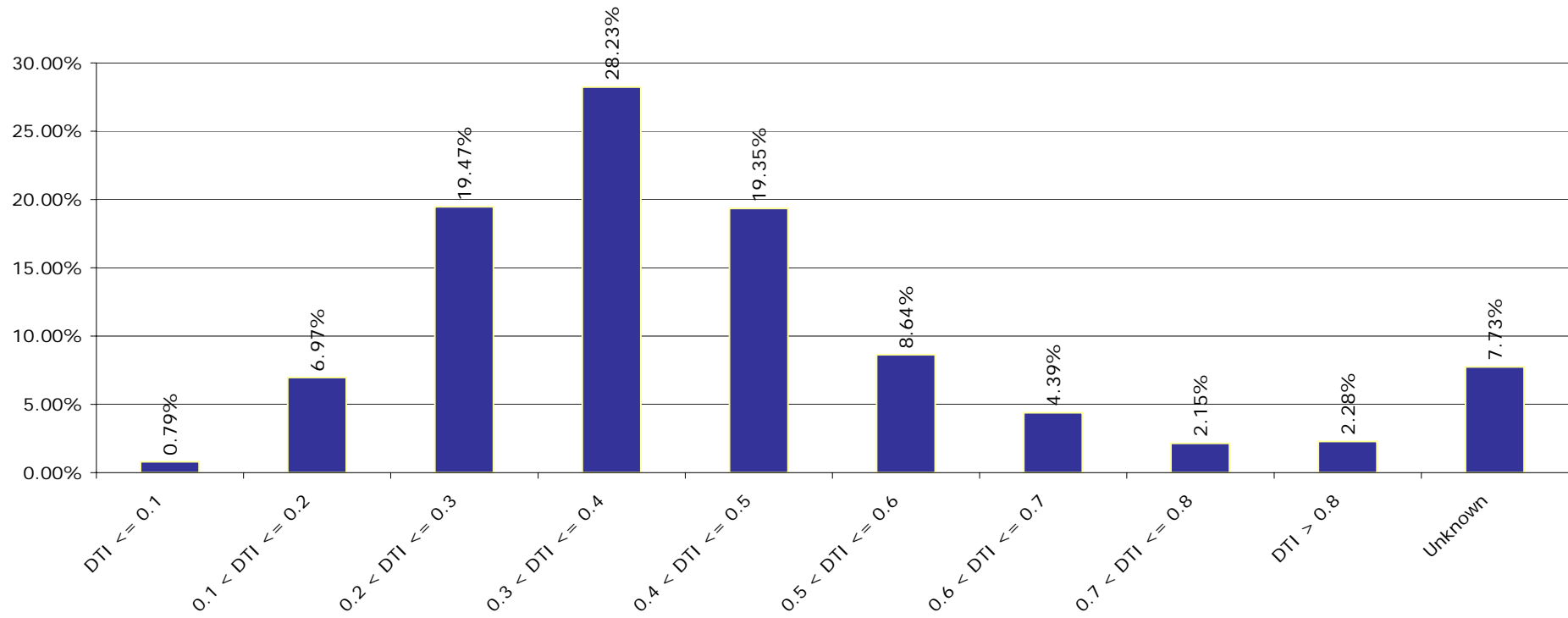
Original Maturity



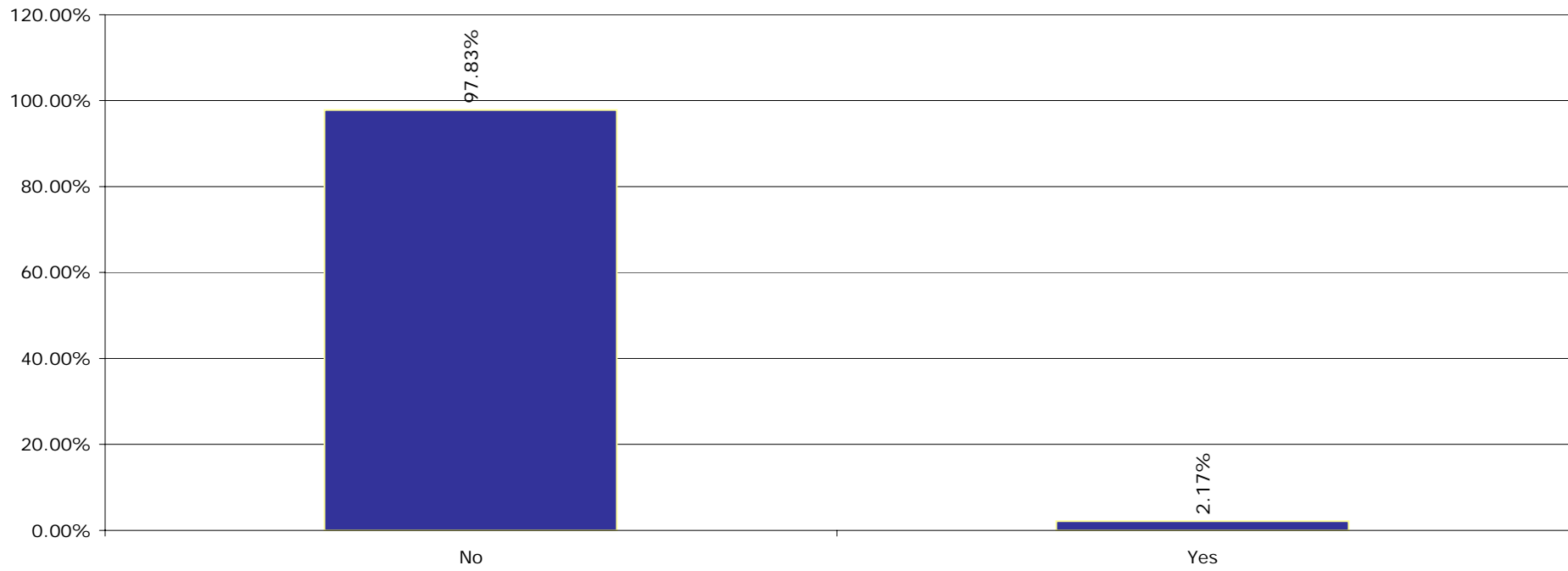
Interest Type



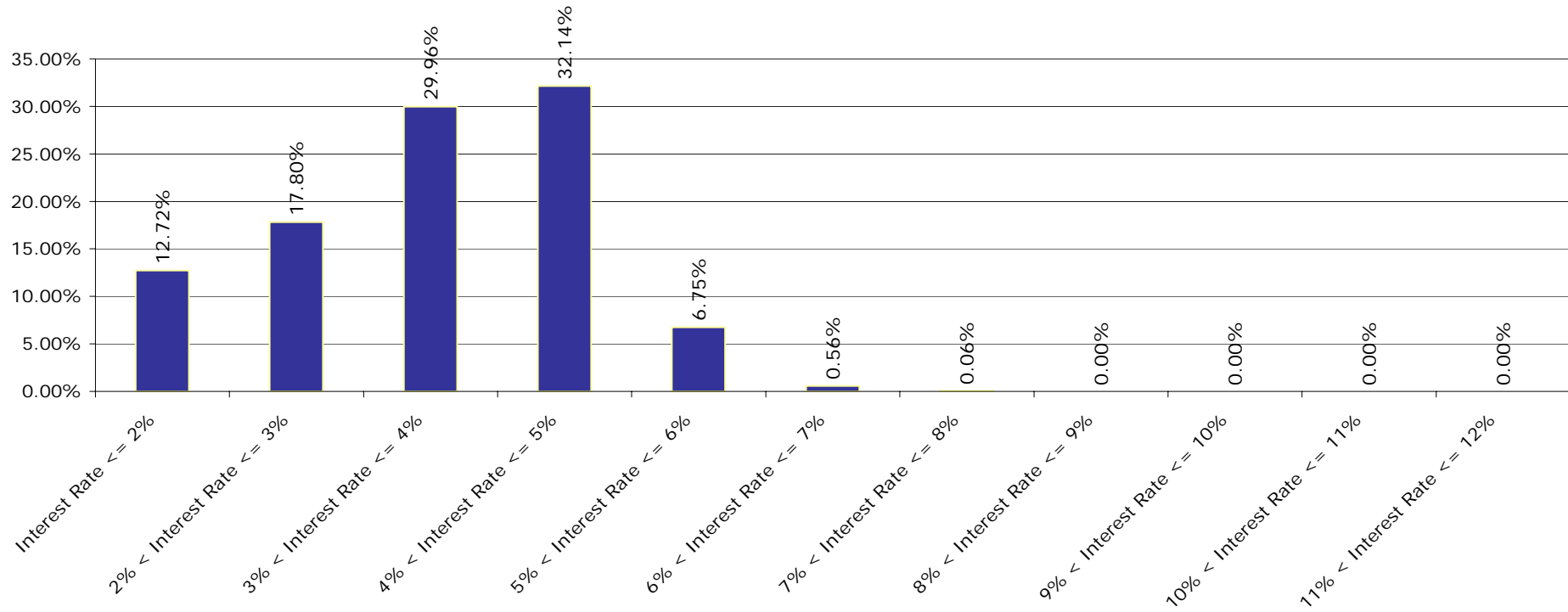
Debt to Income



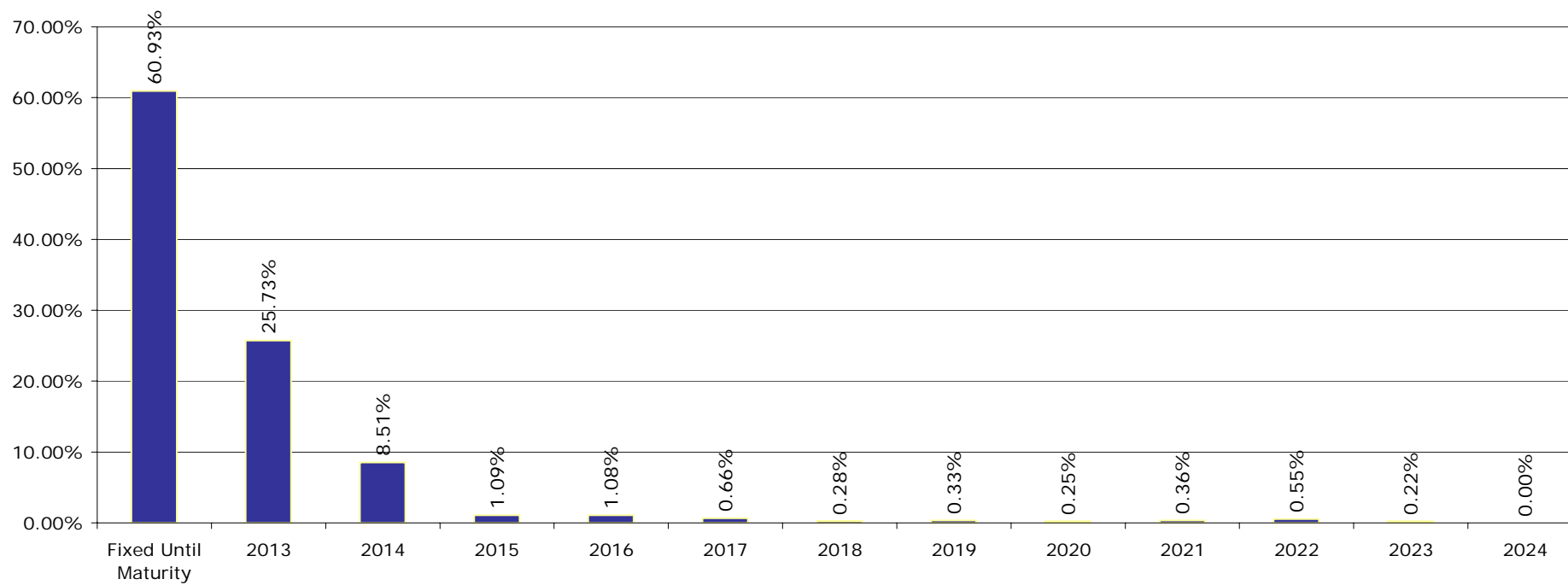
Employee Loans



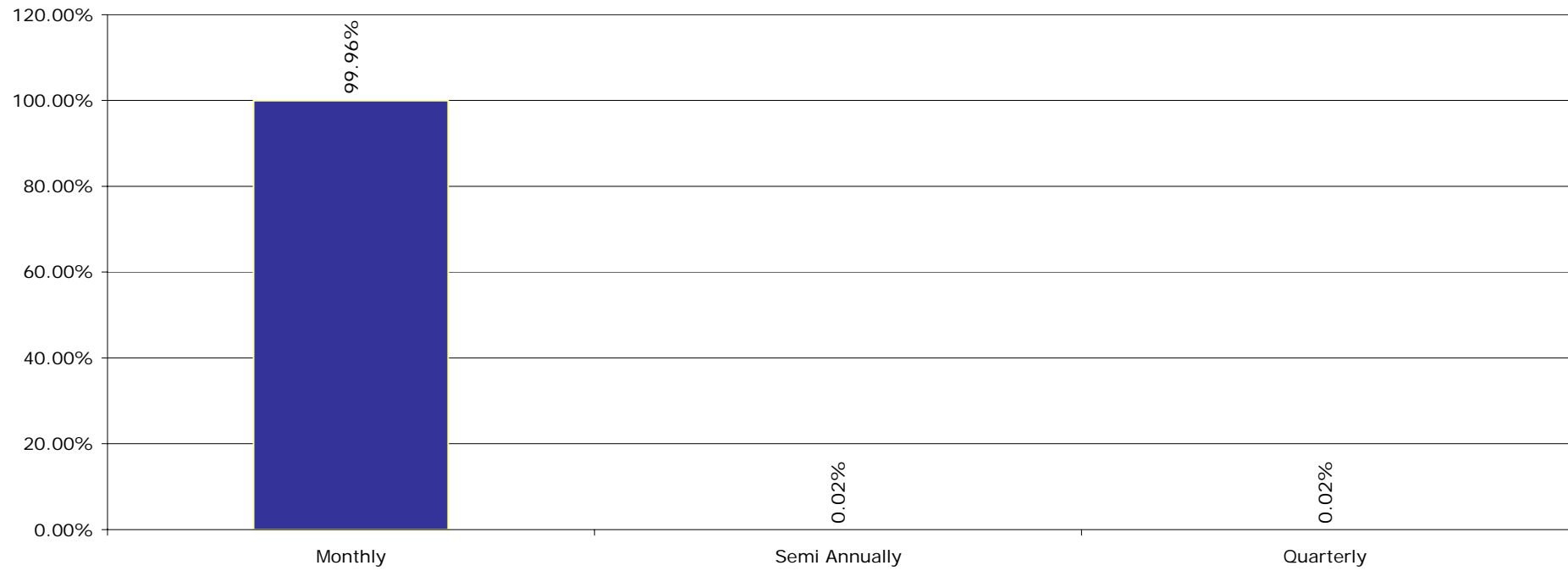
Interest Rate



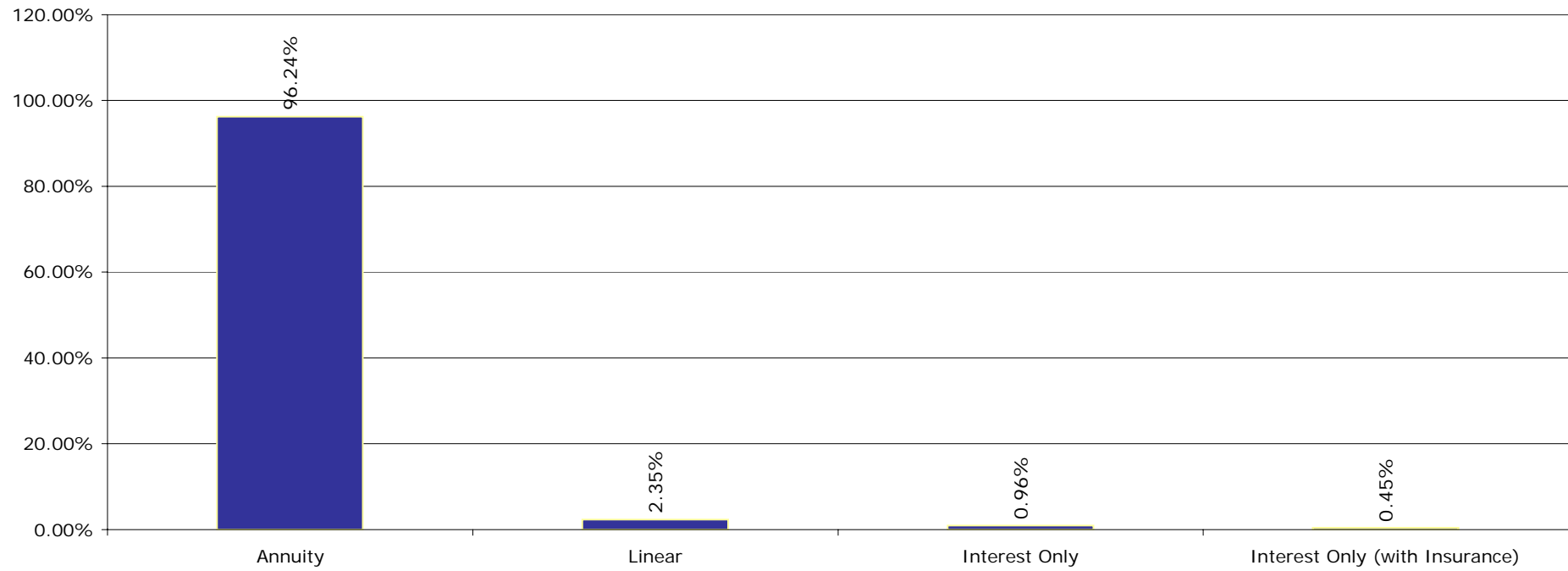
Next Reset Year



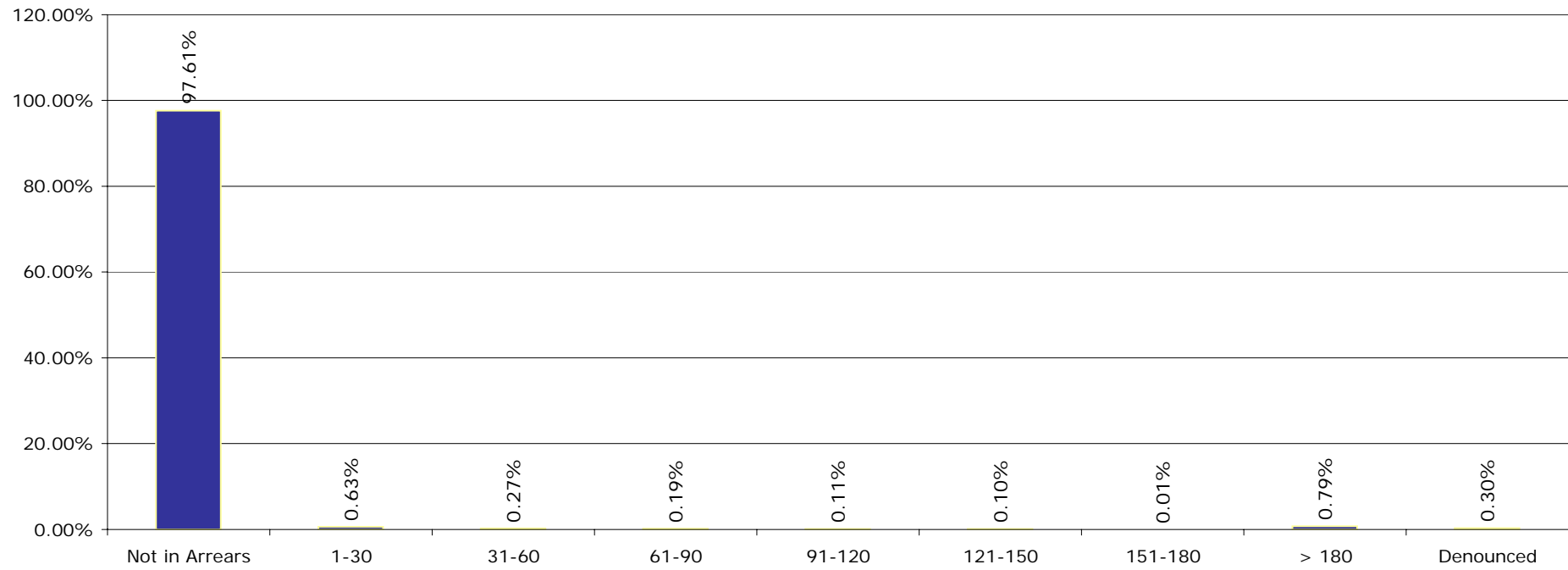
Interest Payment Frequency



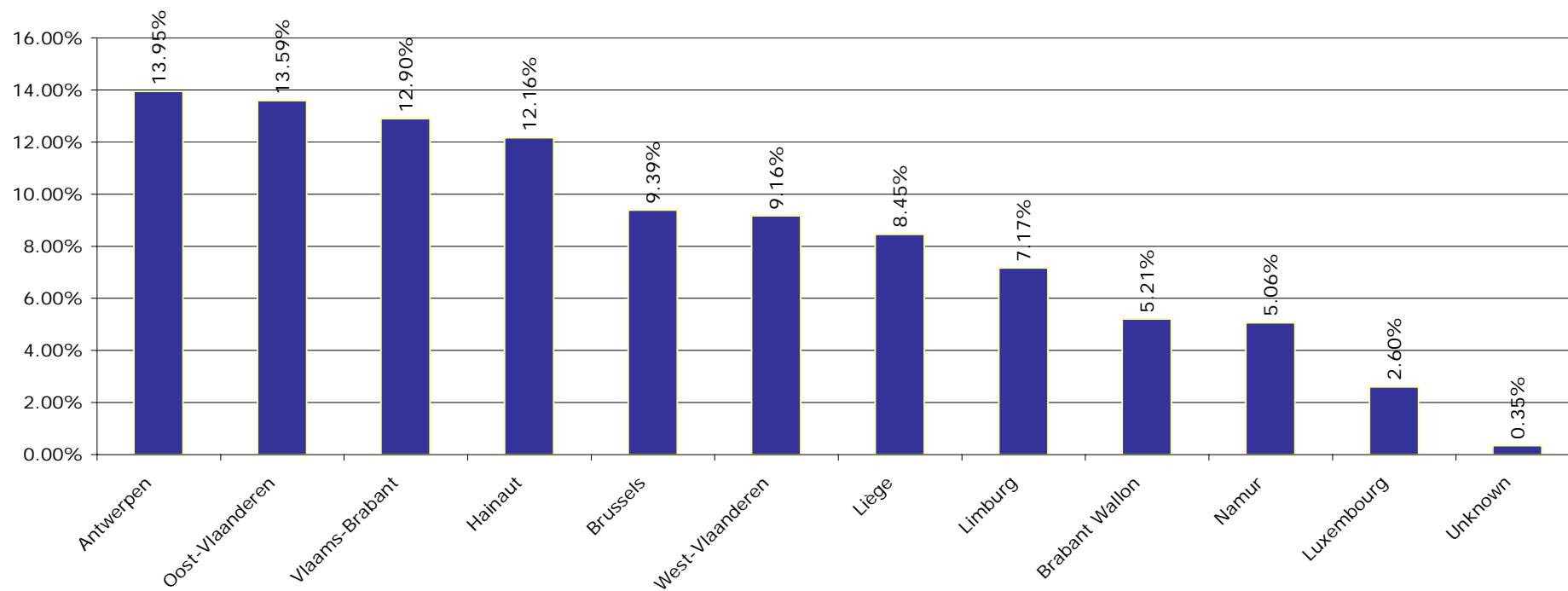
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

1. Key characteristics

Outstanding Principal Balance (EUR)	25,837,269,656
Average Borrower Balance (EUR)	80,864
Maximum Borrower Balance (EUR)	1,835,000
Number of Borrowers	319,515
Number of Advances	479,683
Weighted Average Seasoning (years)	4.7
Weighted Average Remaining Maturity (years)	15.9
Weighted Average Coupon (%)	3.5
Weighted Average DTI	40.3%
Weighted Average LTV	61.9%
Weighted Average Indexed LTV	52.92%
Weighted Mortg Covg Ratio	131.9%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

2. Loan Size

Ranges	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50000	3,191,985,747	12.35%	136,641	42.77%
50000 < Loan Size <= 100000	6,165,782,140	23.86%	83,609	26.17%
100000 < Loan Size <= 150000	6,506,119,407	25.18%	52,887	16.55%
150000 < Loan Size <= 200000	4,636,253,203	17.94%	26,997	8.45%
200000 < Loan Size <= 250000	2,441,534,687	9.45%	11,023	3.45%
250000 < Loan Size <= 300000	1,127,502,915	4.36%	4,148	1.30%
300000 < Loan Size <= 350000	570,935,022	2.21%	1,772	0.55%
350000 < Loan Size <= 400000	347,370,894	1.34%	931	0.29%
400000 < Loan Size <= 450000	200,672,375	0.78%	474	0.15%
450000 < Loan Size <= 500000	166,679,103	0.65%	352	0.11%
500000 < Loan Size <= 550000	95,006,059	0.37%	181	0.06%
550000 < Loan Size <= 600000	78,895,852	0.31%	137	0.04%
600000 < Loan Size <= 650000	50,204,946	0.19%	80	0.03%
650000 < Loan Size <= 700000	35,082,224	0.14%	52	0.02%
700000 < Loan Size <= 750000	30,492,842	0.12%	42	0.01%
750000 < Loan Size <= 800000	27,962,896	0.11%	36	0.01%
800000 < Loan Size <= 850000	28,769,624	0.11%	35	0.01%
850000 < Loan Size <= 900000	14,779,124	0.06%	17	0.01%
900000 < Loan Size <= 950000	13,014,812	0.05%	14	0.00%
950000 < Loan Size <= 1000000	15,617,427	0.06%	16	0.01%
Loan Size > 1000000	92,608,357	0.36%	71	0.02%
Total	25,837,269,656	100.00%	319,515	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
LTV <=0.1	446,922,241	1.73%	39,643	12.41%
0.1 < LTV <= 0.2	1,328,268,398	5.14%	41,342	12.94%
0.2 < LTV <= 0.3	2,048,548,342	7.93%	40,333	12.62%
0.3 < LTV <= 0.4	2,497,812,754	9.67%	37,271	11.66%
0.4 < LTV <= 0.5	2,730,927,217	10.57%	31,821	9.96%
0.5 < LTV <= 0.6	2,748,653,668	10.64%	27,657	8.66%
0.6 < LTV <= 0.7	2,877,811,039	11.14%	24,977	7.82%
0.7 < LTV <= 0.8	2,943,588,789	11.39%	22,224	6.96%
0.8 < LTV <= 0.9	3,387,429,238	13.11%	23,246	7.28%
0.9 < LTV <= 1.0	4,005,887,349	15.50%	25,756	8.06%
LTV >1	821,420,623	3.18%	5,245	1.64%
Total	25,837,269,656	100.00%	319,515	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

4. Indexed Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
Indexed LTV <=0.1	1,108,657,162	4.29%	66,094	20.69%
0.1 < Indexed LTV <= 0.2	2,558,147,081	9.90%	56,153	17.57%
0.2 < Indexed LTV <= 0.3	2,918,725,085	11.30%	41,927	13.12%
0.3 < Indexed LTV <= 0.4	2,979,825,199	11.53%	33,398	10.45%
0.4 < Indexed LTV <= 0.5	2,819,214,431	10.91%	26,514	8.30%
0.5 < Indexed LTV <= 0.6	2,591,830,672	10.03%	21,558	6.75%
0.6 < Indexed LTV <= 0.7	2,562,315,994	9.92%	19,095	5.98%
0.7 < Indexed LTV <= 0.8	2,691,011,631	10.42%	18,475	5.78%
0.8 < Indexed LTV <= 0.9	2,915,432,165	11.28%	18,864	5.90%
0.9 < Indexed LTV <= 1.0	2,342,860,598	9.07%	15,161	4.75%
Indexed LTV > 1	349,249,637	1.35%	2,276	0.71%
Total	25,837,269,656	100.00%	319,515	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

5. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Mortg Covg Ratio = 0	480,104,458	1.86%	6,593	2.06%
0 < Mortg Covg Ratio <= 0.1	44,245,993	0.17%	98	0.03%
0.1 < Mortg Covg Ratio <= 0.2	129,347,278	0.50%	428	0.13%
0.2 < Mortg Covg Ratio <= 0.3	257,519,173	1.00%	1,032	0.32%
0.3 < Mortg Covg Ratio <= 0.4	431,386,677	1.67%	2,090	0.65%
0.4 < Mortg Covg Ratio <= 0.5	648,294,428	2.51%	3,599	1.13%
0.5 < Mortg Covg Ratio <= 0.6	961,934,107	3.72%	5,605	1.75%
0.6 < Mortg Covg Ratio <= 0.7	752,781,316	2.91%	4,847	1.52%
0.7 < Mortg Covg Ratio <= 0.8	462,770,606	1.79%	3,356	1.05%
0.8 < Mortg Covg Ratio <= 0.9	300,784,543	1.16%	2,348	0.73%
0.9 < Mortg Covg Ratio <= 1.0	434,644,079	1.68%	3,282	1.03%
1.0 < Mortg Covg Ratio <= 1.1	7,484,603,254	28.97%	55,453	17.36%
1.1 < Mortg Covg Ratio <= 1.2	3,977,140,073	15.39%	35,104	10.99%
1.2 < Mortg Covg Ratio <= 1.3	2,076,359,842	8.04%	21,623	6.77%
1.3 < Mortg Covg Ratio <= 1.4	1,318,673,198	5.10%	15,948	4.99%
1.4 < Mortg Covg Ratio <= 1.5	1,177,186,821	4.56%	15,882	4.97%
1.5 < Mortg Covg Ratio <= 1.6	784,553,115	3.04%	11,718	3.67%
1.6 < Mortg Covg Ratio <= 1.7	543,352,079	2.10%	8,895	2.78%
1.7 < Mortg Covg Ratio <= 1.8	439,604,735	1.70%	7,902	2.47%
1.8 < Mortg Covg Ratio <= 1.9	383,416,494	1.48%	7,439	2.33%
1.9 < Mortg Covg Ratio <= 2.0	300,360,737	1.16%	6,138	1.92%
Mortg Covg Ratio > 2	2,448,206,652	9.48%	100,135	31.34%
Total	25,837,269,656	100.00%	319,515	100.00%

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Pool Characteristics

Mortgage pool as of: 31-03-2013

6. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Tot Covg Ratio = 1	224,704,614	0.87%	1,656	0.52%
1 < Tot Covg Ratio <= 1.2	12,716,137,328	49.22%	93,011	29.11%
1.2 < Tot Covg Ratio <= 1.4	4,429,604,758	17.14%	42,631	13.34%
1.4 < Tot Covg Ratio <= 1.6	2,530,792,221	9.80%	30,995	9.70%
1.6 < Tot Covg Ratio <= 1.8	1,309,373,679	5.07%	18,891	5.91%
1.8 < Tot Covg Ratio <= 2.0	939,458,833	3.64%	15,471	4.84%
2.0 < Tot Covg Ratio <= 2.2	744,290,866	2.88%	12,713	3.98%
2.2 < Tot Covg Ratio <= 2.4	545,078,591	2.11%	10,670	3.34%
2.4 < Tot Covg Ratio <= 2.6	456,128,373	1.77%	10,413	3.26%
2.6 < Tot Covg Ratio <= 2.8	322,191,944	1.25%	7,578	2.37%
2.8 < Tot Covg Ratio <= 3.0	225,367,060	0.87%	5,622	1.76%
Tot Covg Ratio > 3	1,394,141,389	5.40%	69,864	21.87%
Total	25,837,269,656	100.00%	319,515	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

7. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	4,771,725	0.02%	573	0.12%
1991	3,798,363	0.01%	316	0.07%
1992	7,992,415	0.03%	723	0.15%
1993	15,019,898	0.06%	3,025	0.63%
1994	28,090,412	0.11%	2,966	0.62%
1995	35,106,664	0.14%	2,814	0.59%
1996	85,449,411	0.33%	4,893	1.02%
1997	104,977,770	0.41%	5,256	1.10%
1998	168,140,848	0.65%	12,093	2.52%
1999	468,045,282	1.81%	27,375	5.71%
2000	165,212,671	0.64%	7,859	1.64%
2001	149,038,014	0.58%	5,949	1.24%
2002	251,613,318	0.97%	8,156	1.70%
2003	782,811,692	3.03%	25,030	5.22%
2004	934,296,545	3.62%	24,020	5.01%
2005	2,501,028,806	9.68%	58,153	12.12%
2006	2,313,397,124	8.95%	41,636	8.68%
2007	1,992,843,205	7.71%	32,525	6.78%
2008	1,689,407,402	6.54%	28,950	6.04%
2009	3,109,662,497	12.04%	46,238	9.64%
2010	4,584,635,878	17.74%	60,393	12.59%
2011	3,399,901,629	13.16%	44,410	9.26%
2012	2,846,950,169	11.02%	33,879	7.06%
2013	195,077,919	0.76%	2,451	0.51%
Total	25,837,269,656	100.00%	479,683	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

8. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Seasoning <= 1	2,267,805,363	8.78%	27,068	5.64%
1 < Seasoning <= 2	2,968,711,962	11.49%	38,518	8.03%
2 < Seasoning <= 3	4,842,100,898	18.74%	63,083	13.15%
3 < Seasoning <= 4	3,449,149,275	13.35%	49,496	10.32%
4 < Seasoning <= 5	1,939,457,746	7.51%	32,007	6.67%
5 < Seasoning <= 6	1,856,919,152	7.19%	30,596	6.38%
6 < Seasoning <= 7	2,238,556,775	8.66%	38,577	8.04%
7 < Seasoning <= 8	2,598,345,664	10.06%	57,969	12.08%
8 < Seasoning <= 9	1,255,632,211	4.86%	31,076	6.48%
9 < Seasoning <= 10	831,500,165	3.22%	26,442	5.51%
10 < Seasoning <= 11	304,434,667	1.18%	9,304	1.94%
11 < Seasoning <= 12	168,183,554	0.65%	6,355	1.32%
12 < Seasoning <= 13	154,176,953	0.60%	7,424	1.55%
13 < Seasoning <= 14	435,507,774	1.69%	24,571	5.12%
14 < Seasoning <= 15	220,453,133	0.85%	15,687	3.27%
Seasoning > 15	306,334,363	1.19%	21,510	4.48%
Total	25,837,269,656	100.00%	479,683	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

9. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Remaining Maturity <= 5	1,392,854,104	5.39%	102,145	21.29%
5 < Remaining Maturity <= 10	4,418,657,676	17.10%	132,580	27.64%
10 < Remaining Maturity <= 15	6,195,730,518	23.98%	102,856	21.44%
15 < Remaining Maturity <= 20	6,112,063,191	23.66%	70,997	14.80%
20 < Remaining Maturity <= 25	5,026,687,018	19.46%	47,840	9.97%
25 < Remaining Maturity <= 30	2,507,071,325	9.70%	21,596	4.50%
30 < Remaining Maturity <= 35	85,673,284	0.33%	801	0.17%
Remaining Maturity > 35	98,532,539	0.38%	868	0.18%
Total	25,837,269,656	100.00%	479,683	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

10. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Original Maturity <= 5	132,116,358	0.51%	2,672	0.56%
5 < Original Maturity <= 10	960,154,145	3.72%	47,866	9.98%
10 < Original Maturity <= 15	5,075,029,302	19.64%	156,838	32.70%
15 < Original Maturity <= 20	8,936,811,560	34.59%	159,952	33.35%
20 < Original Maturity <= 25	6,650,721,304	25.74%	74,082	15.44%
25 < Original Maturity <= 30	3,800,813,334	14.71%	35,734	7.45%
30 < Original Maturity <= 35	122,383,558	0.47%	1,086	0.23%
35 < Original Maturity <= 40	157,888,617	0.61%	1,441	0.30%
Original Maturity > 40	1,351,479	0.01%	12	0.00%
Total	25,837,269,656	100.00%	479,683	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

11. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	15,487,027,206	59.94%	307,647	64.14%
Variable with Cap	10,079,884,061	39.01%	151,012	31.48%
Variable without cap	270,358,389	1.05%	21,024	4.38%
Total	25,837,269,656	100.00%	479,683	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

12. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
DTI <= 0.1	204,926,297	0.79%	7,871	1.64%
0.1 < DTI <= 0.2	1,800,921,965	6.97%	46,843	9.77%
0.2 < DTI <= 0.3	5,030,437,253	19.47%	96,575	20.13%
0.3 < DTI <= 0.4	7,294,054,091	28.23%	108,681	22.66%
0.4 < DTI <= 0.5	4,998,402,148	19.35%	66,354	13.83%
0.5 < DTI <= 0.6	2,231,142,923	8.64%	27,692	5.77%
0.6 < DTI <= 0.7	1,134,468,411	4.39%	13,345	2.78%
0.7 < DTI <= 0.8	554,921,111	2.15%	6,396	1.33%
DTI > 0.8	590,201,963	2.28%	6,937	1.45%
Unknown	1,997,793,494	7.73%	98,989	20.64%
Total	25,837,269,656	100.00%	479,683	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

13. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
No	25,275,763,016	97.83%	465,388	97.02%
Yes	561,506,640	2.17%	14,295	2.98%
Total	25,837,269,656	100.00%	479,683	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

14. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
Interest Rate <= 2%	3,286,577,445	12.72%	59,210	12.34%
2% < Interest Rate <= 3%	4,599,689,776	17.80%	66,278	13.82%
3% < Interest Rate <= 4%	7,740,354,179	29.96%	127,500	26.58%
4% < Interest Rate <= 5%	8,303,565,394	32.14%	169,355	35.31%
5% < Interest Rate <= 6%	1,744,175,739	6.75%	46,352	9.66%
6% < Interest Rate <= 7%	145,611,187	0.56%	9,949	2.07%
7% < Interest Rate <= 8%	16,462,880	0.06%	950	0.20%
8% < Interest Rate <= 9%	636,671	0.00%	66	0.01%
9% < Interest Rate <= 10%	154,636	0.00%	17	0.00%
10% < Interest Rate <= 11%	40,791	0.00%	5	0.00%
11% < Interest Rate <= 12%	958	0.00%	1	0.00%
Total	25,837,269,656	100.00%	479,683	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

15. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
Fixed Until Maturity	15,741,470,026	60.93%	327,633	68.30%
2013	6,648,443,510	25.73%	101,494	21.16%
2014	2,199,060,681	8.51%	32,877	6.85%
2015	282,546,294	1.09%	4,745	0.99%
2016	279,578,449	1.08%	4,269	0.89%
2017	171,716,972	0.66%	2,736	0.57%
2018	71,633,058	0.28%	1,198	0.25%
2019	85,643,515	0.33%	1,181	0.25%
2020	64,221,118	0.25%	727	0.15%
2021	93,045,214	0.36%	918	0.19%
2022	142,252,211	0.55%	1,336	0.28%
2023	57,583,423	0.22%	568	0.12%
2024	75,186	0.00%	1	0.00%
Total	25,837,269,656	100.00%	479,683	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

16. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	25,826,202,436	99.96%	478,780	99.81%
Semi Annually	5,540,073	0.02%	706	0.15%
Quarterly	5,527,148	0.02%	197	0.04%
Total	25,837,269,656	100.00%	479,683	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

17. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	24,864,623,237	96.24%	449,771	93.76%
Linear	608,275,981.72	2.35%	26,442	5.51%
Interest Only	247,478,160.44	0.96%	2,427	0.51%
Interest Only (with Insurance)	116,892,276.63	0.45%	1,043	0.22%
Total	25,837,269,656	100.00%	479,683	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

18. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	25,219,312,635	97.61%	472,237	98.45%
1-30	161,718,043	0.63%	2,119	0.44%
31-60	69,321,889	0.27%	868	0.18%
61-90	48,123,556	0.19%	531	0.11%
91-120	27,494,041	0.11%	301	0.06%
121-150	25,995,912	0.10%	283	0.06%
151-180	3,001,167	0.01%	36	0.01%
> 180	203,991,956	0.79%	2,114	0.44%
Denounced	78,310,458	0.30%	1,194	0.25%
Total	25,837,269,656	100.00%	479,683	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2013

19. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	3,604,050,242	13.95%	67,489	14.07%
Oost-Vlaanderen	3,510,530,189	13.59%	66,770	13.92%
Vlaams-Brabant	3,333,214,374	12.90%	66,382	13.84%
Hainaut	3,142,535,459	12.16%	58,229	12.14%
Brussels	2,426,489,979	9.39%	30,973	6.46%
West-Vlaanderen	2,367,506,030	9.16%	45,098	9.40%
Liège	2,183,539,662	8.45%	46,208	9.63%
Limburg	1,853,069,493	7.17%	37,513	7.82%
Brabant Wallon	1,346,679,441	5.21%	25,113	5.24%
Namur	1,308,079,144	5.06%	21,469	4.48%
Luxembourg	671,218,015	2.60%	12,453	2.60%
Unknown	90,357,629	0.35%	1,986	0.41%
Total	25,837,269,656	100.00%	479,683	100.00%