

Bass Master Issuer

Report date: 30 June 2014

MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:

Reporting month as of ultimo:

Bass Master IssuerJune 2014

Key Characteristics

Oustanding Principal Balance (EUR)	27,875,750,465
Average Borrower Balance (EUR)	88,357
Maximum Borrower Balance (EUR)	1,990,135
Number of Borrowers	315,543
Number of Advances	493,020
Weighted Average Seasoning (years)	4.9
Weighted Average Remaining Maturity (years)	15.8
Weighted Average Coupon (%)	3.4
Weighted Average DTI	40.8%
Weighted Average LTV	64.2%
Weighted Average Indexed LTV	53.8%
Weighted Mortgage Coverage Ratio	119.4%

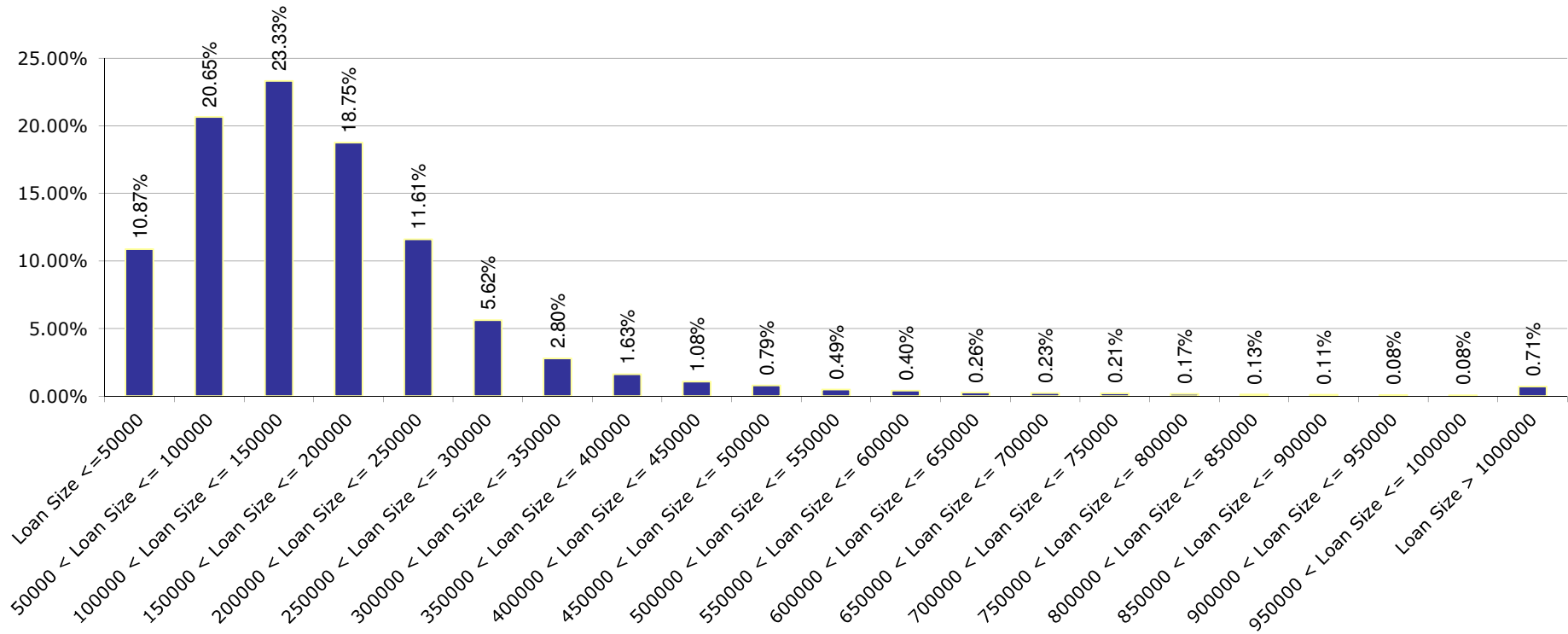
Mortgage Portfolio Report:

Reporting month as of ultimo:

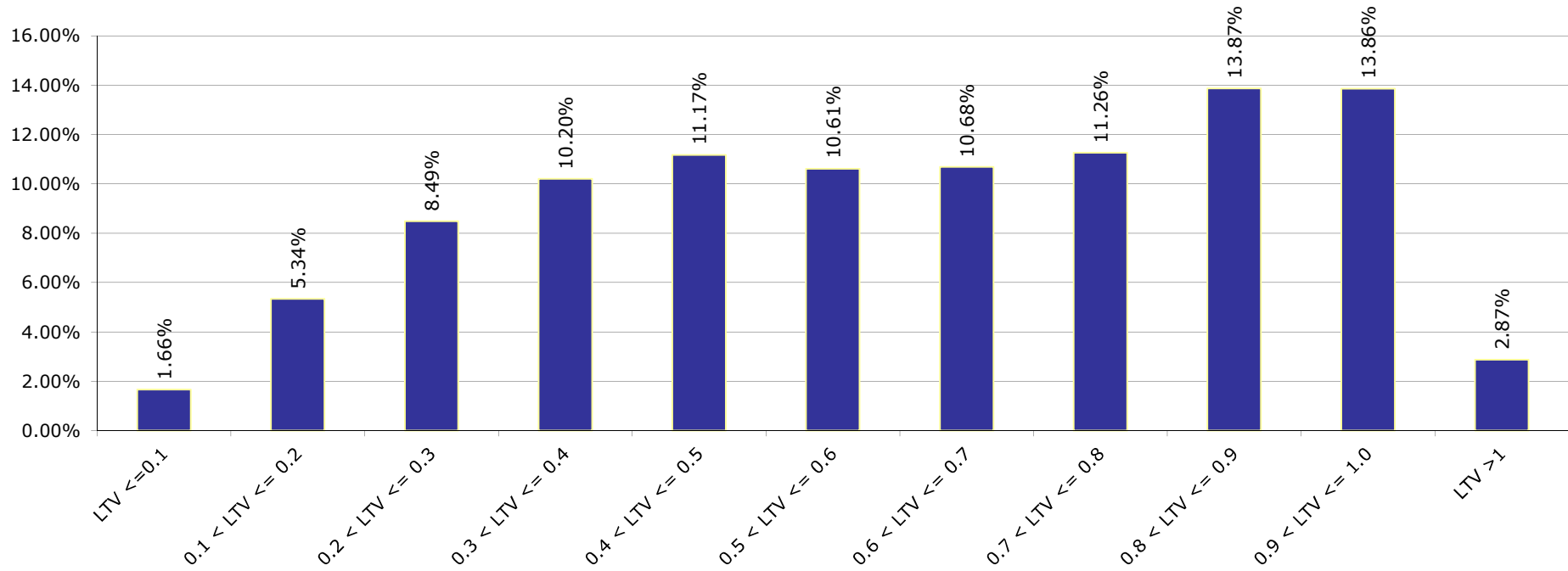
Bass Master Issuer

June 2014

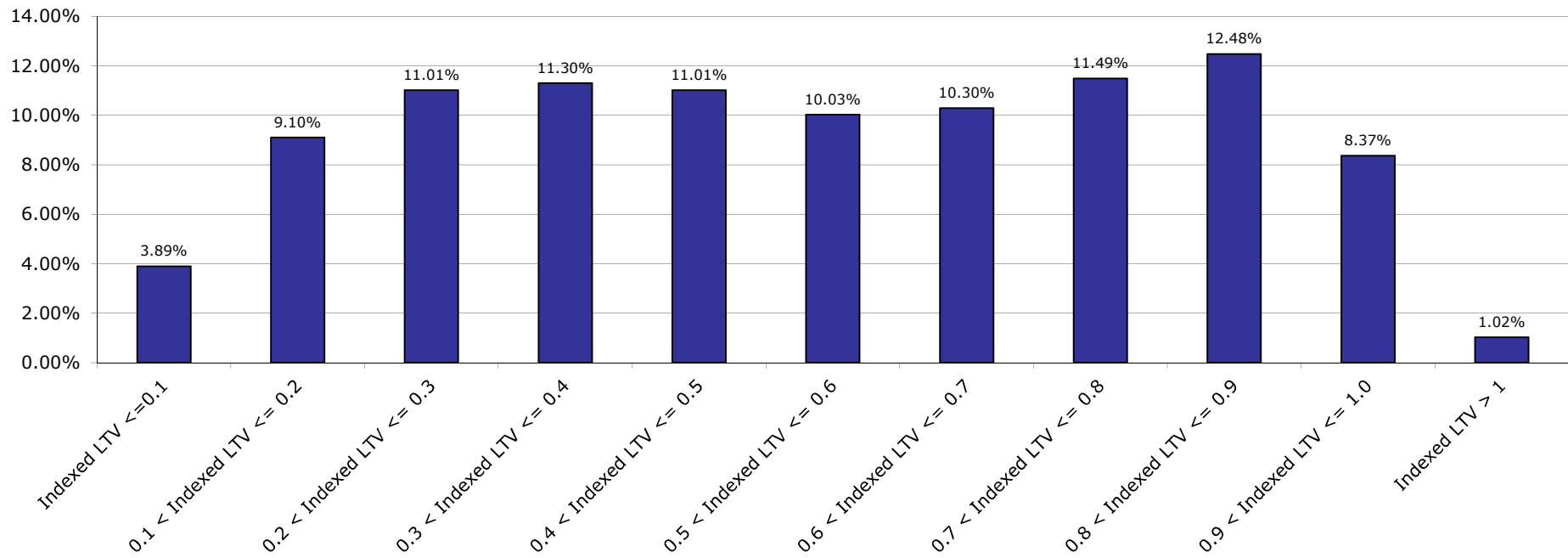
Loan Size



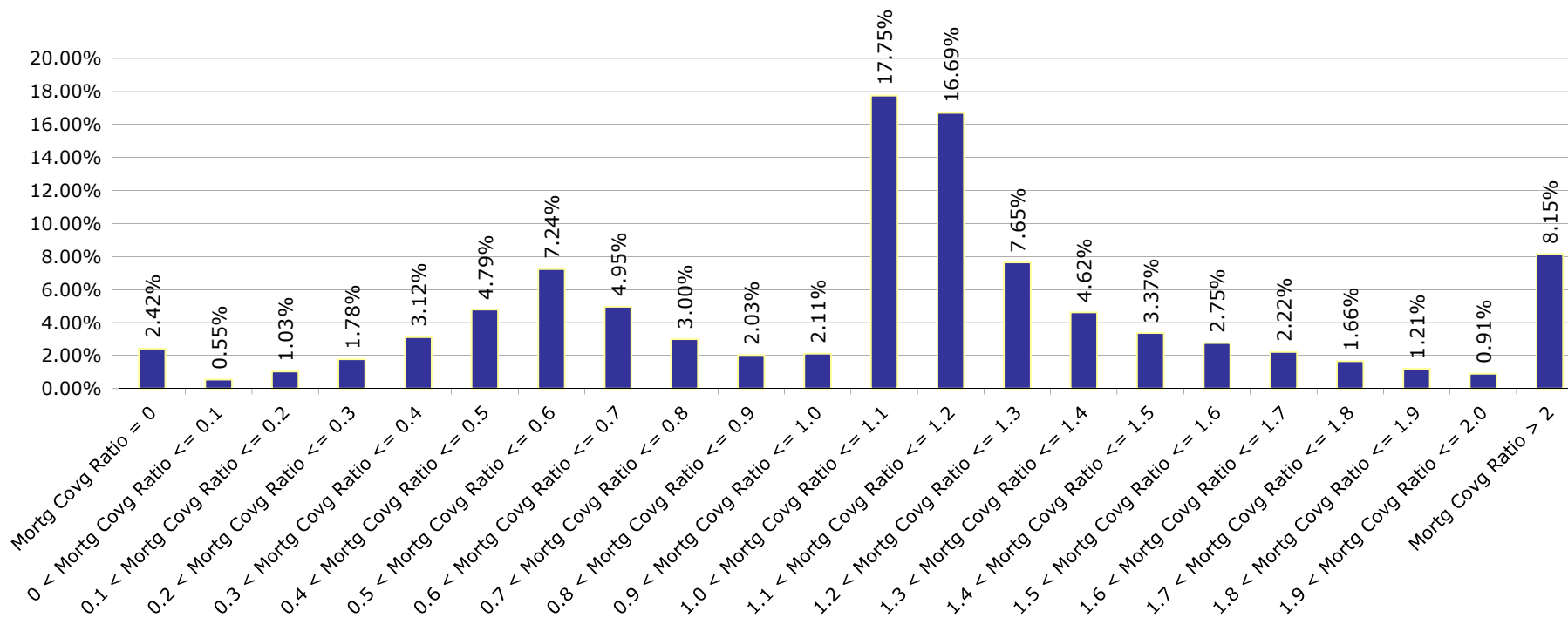
Loan to Value



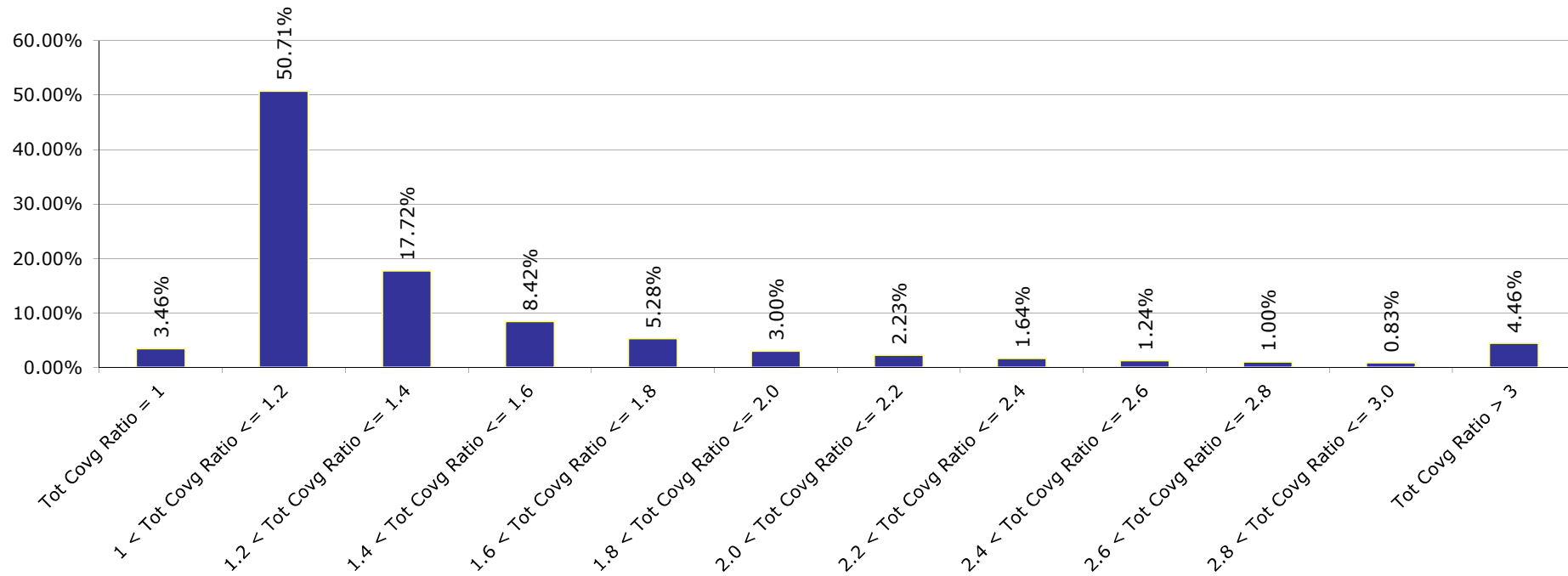
Indexed Loan to Value



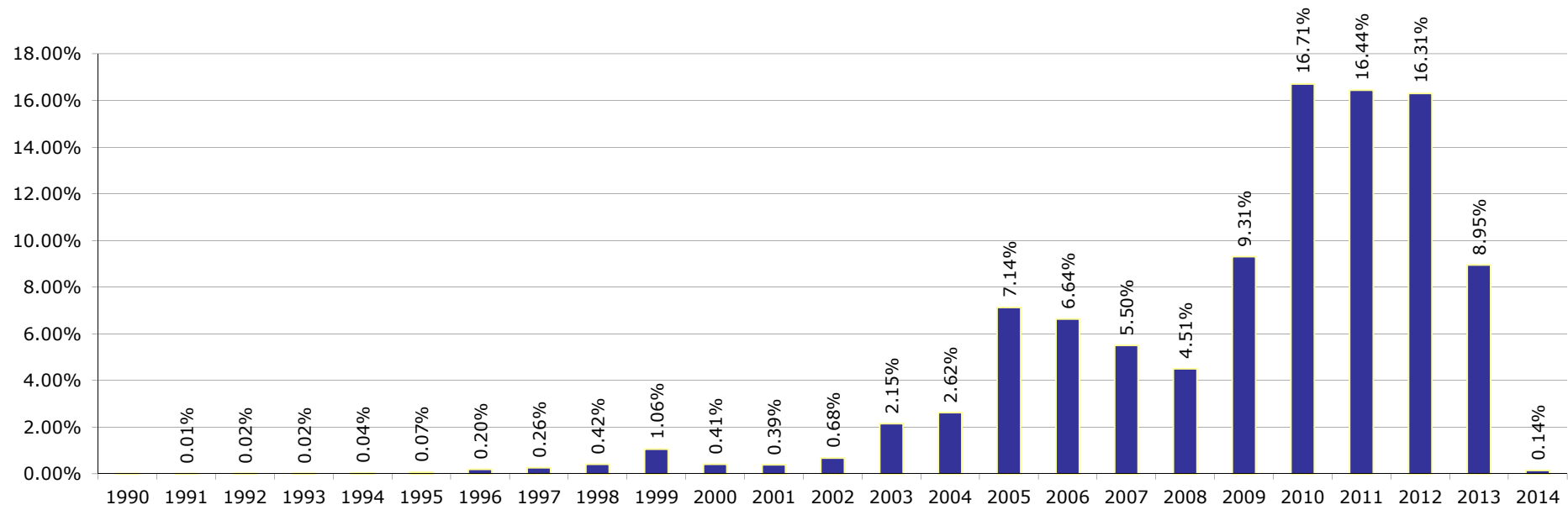
Mortgage Coverage Ratio



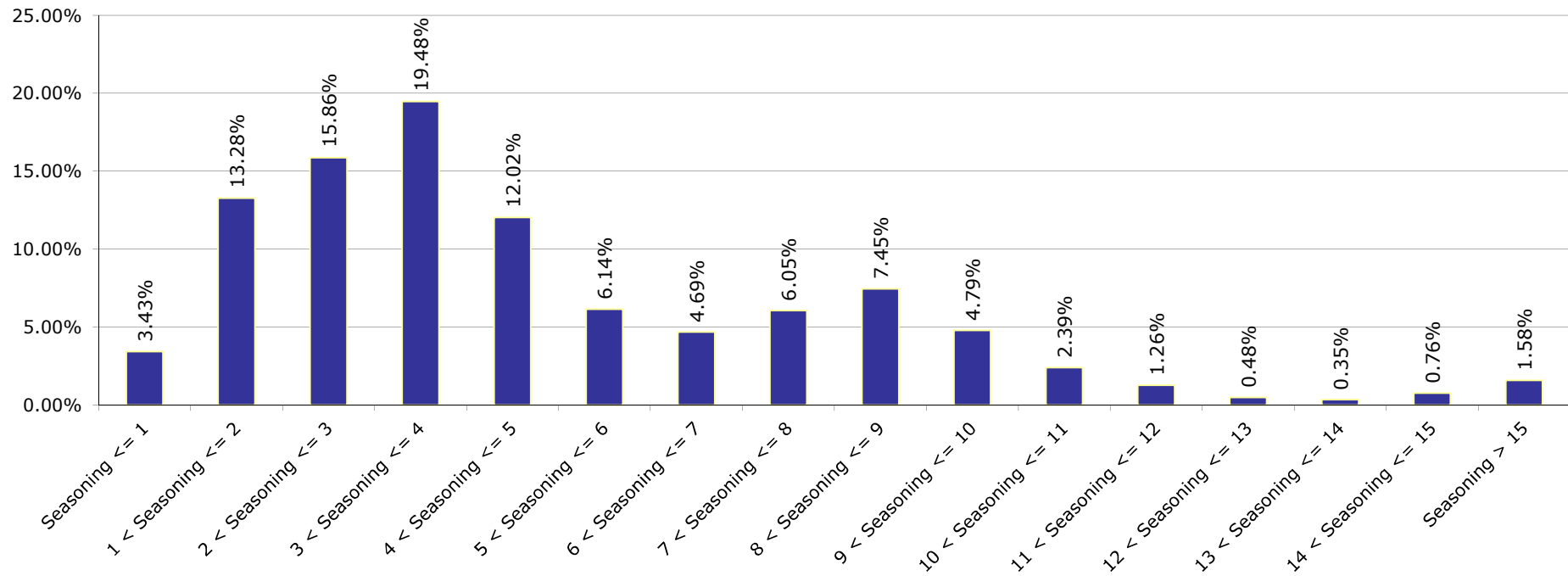
Total Coverage Ratio



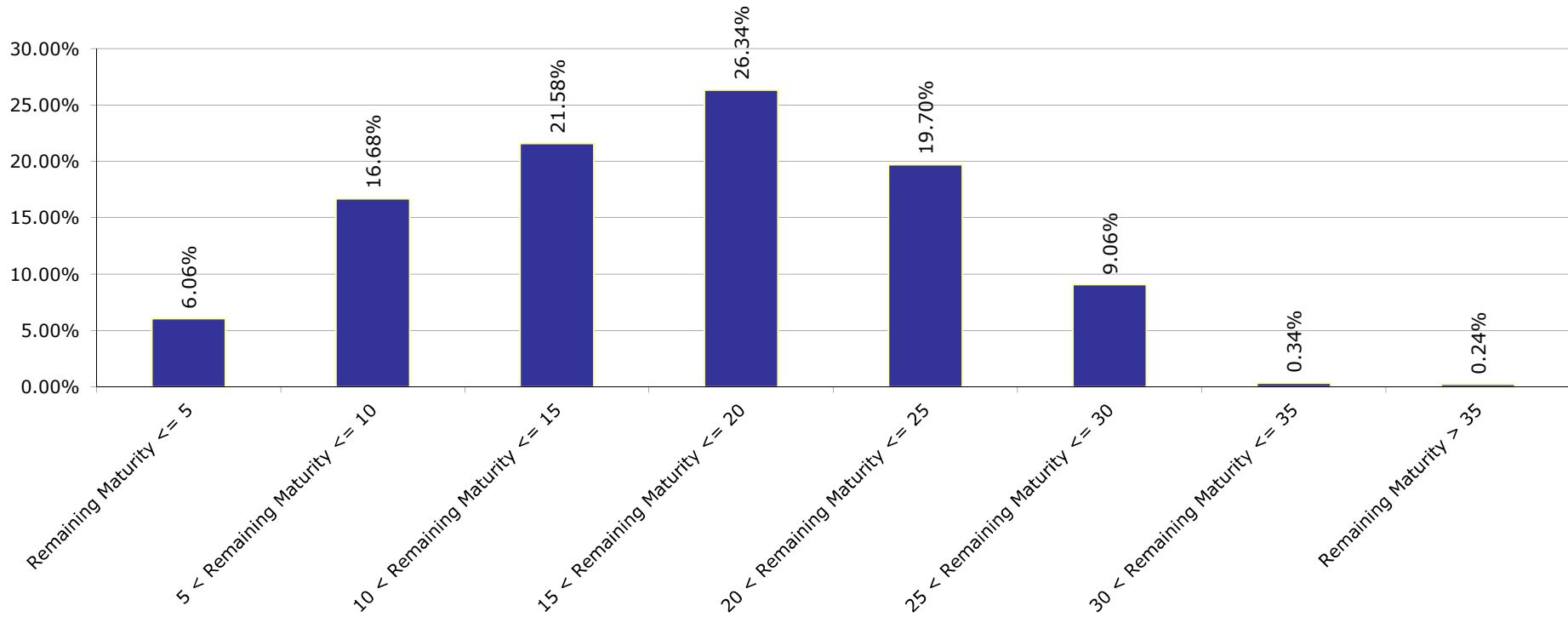
Origination Year



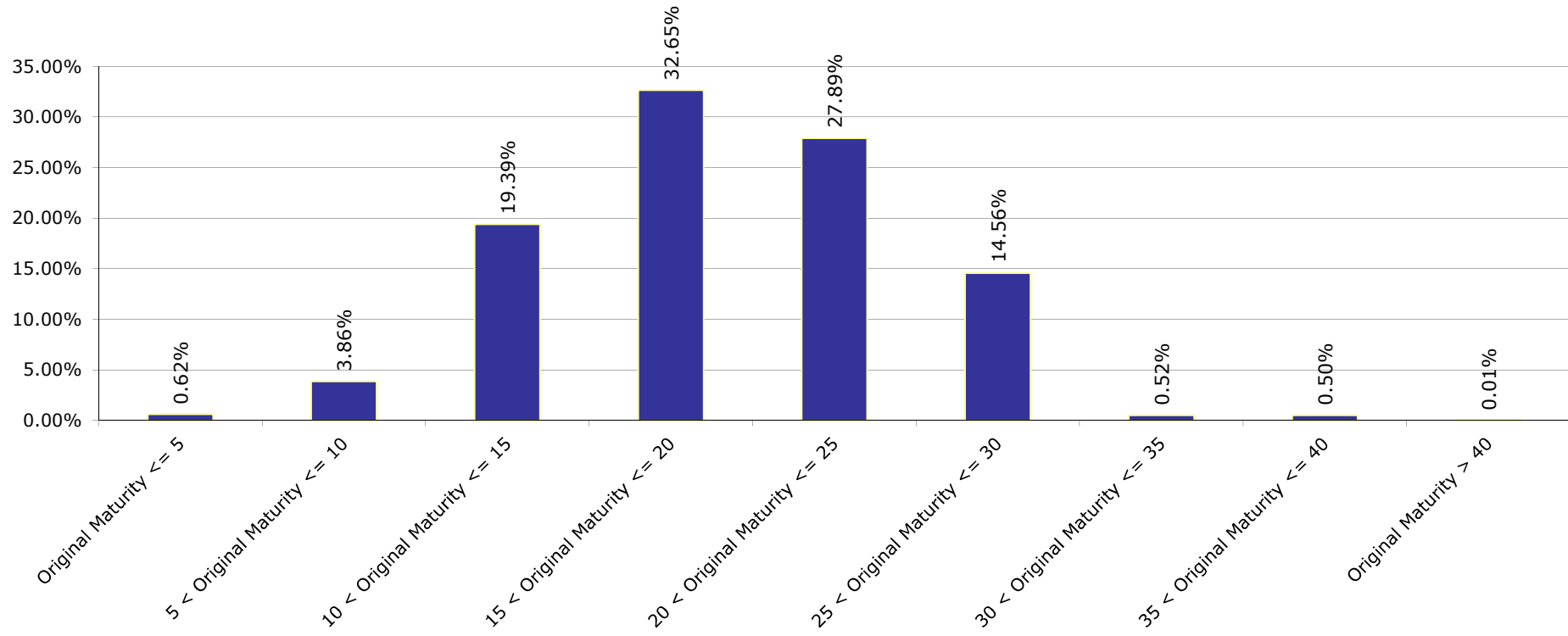
Seasoning



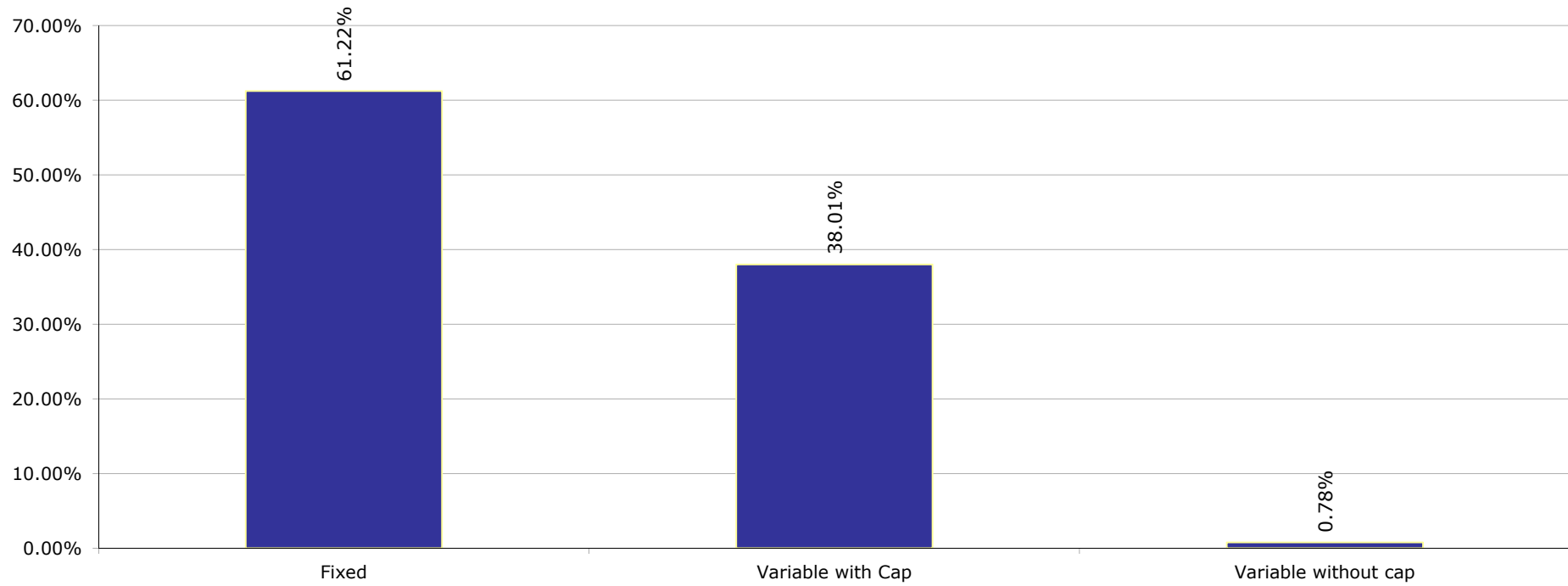
Remaining Maturity



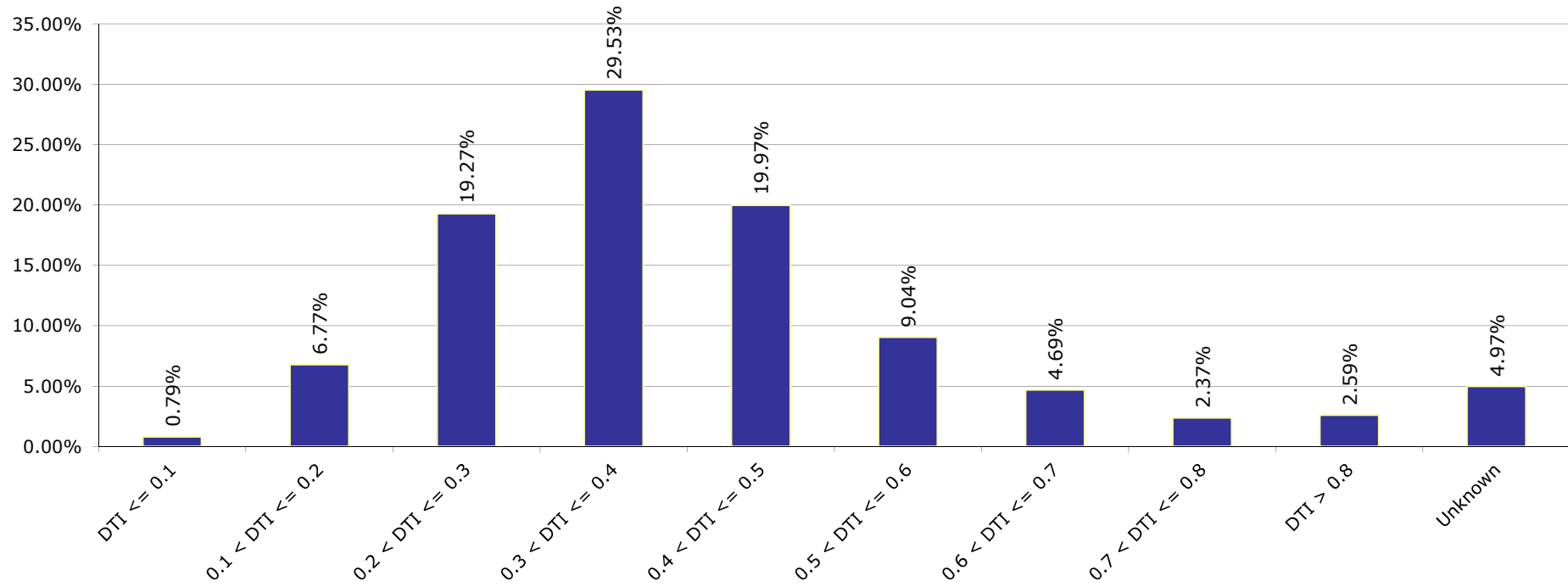
Original Maturity



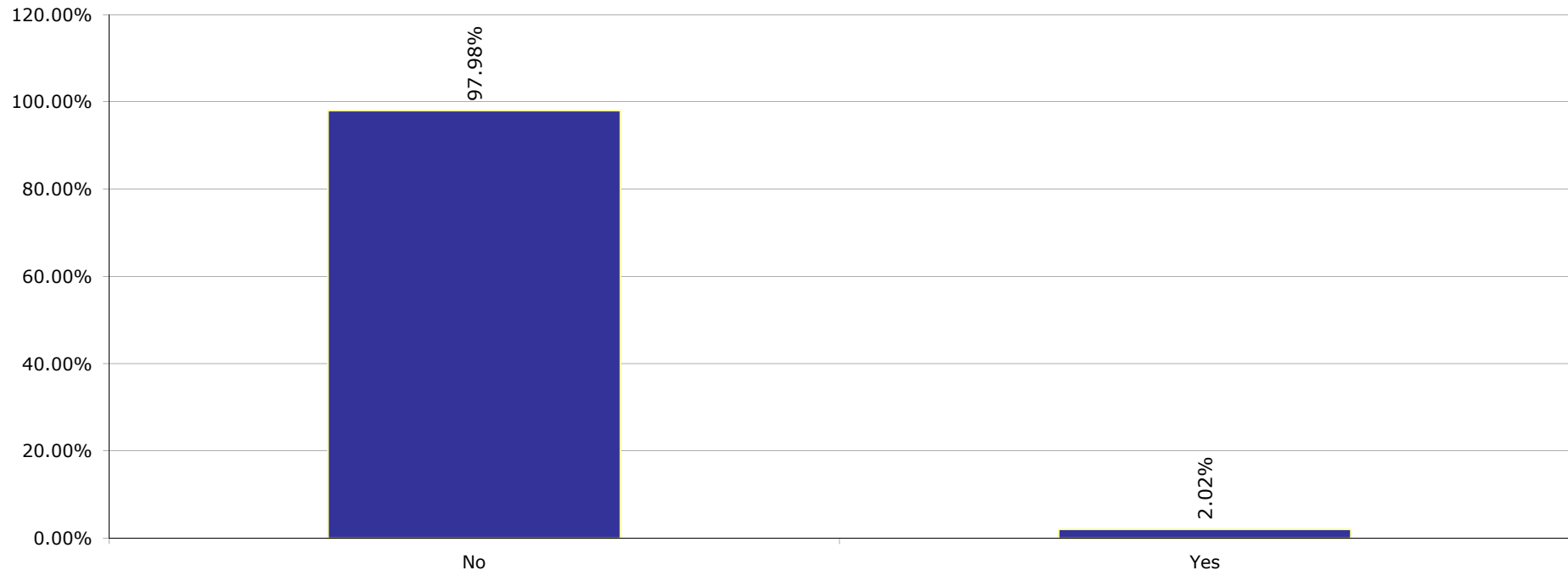
Interest Type



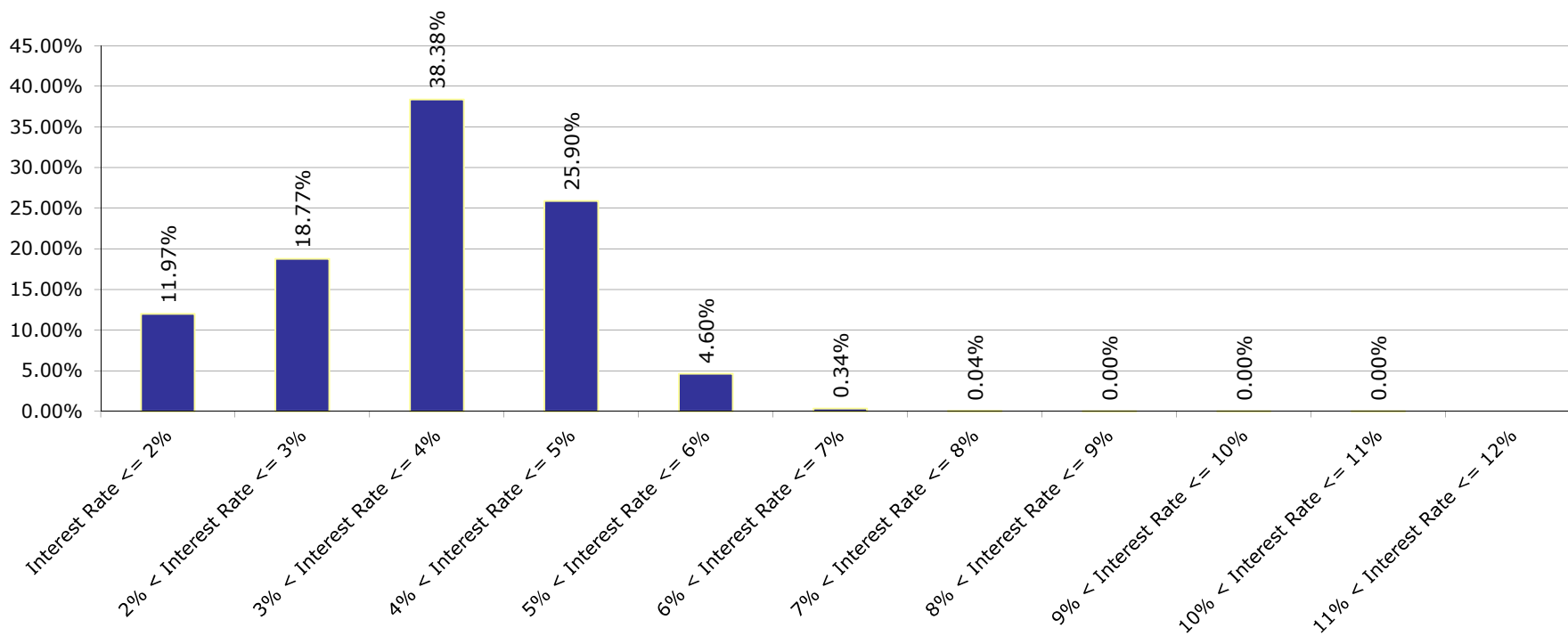
Debt to Income



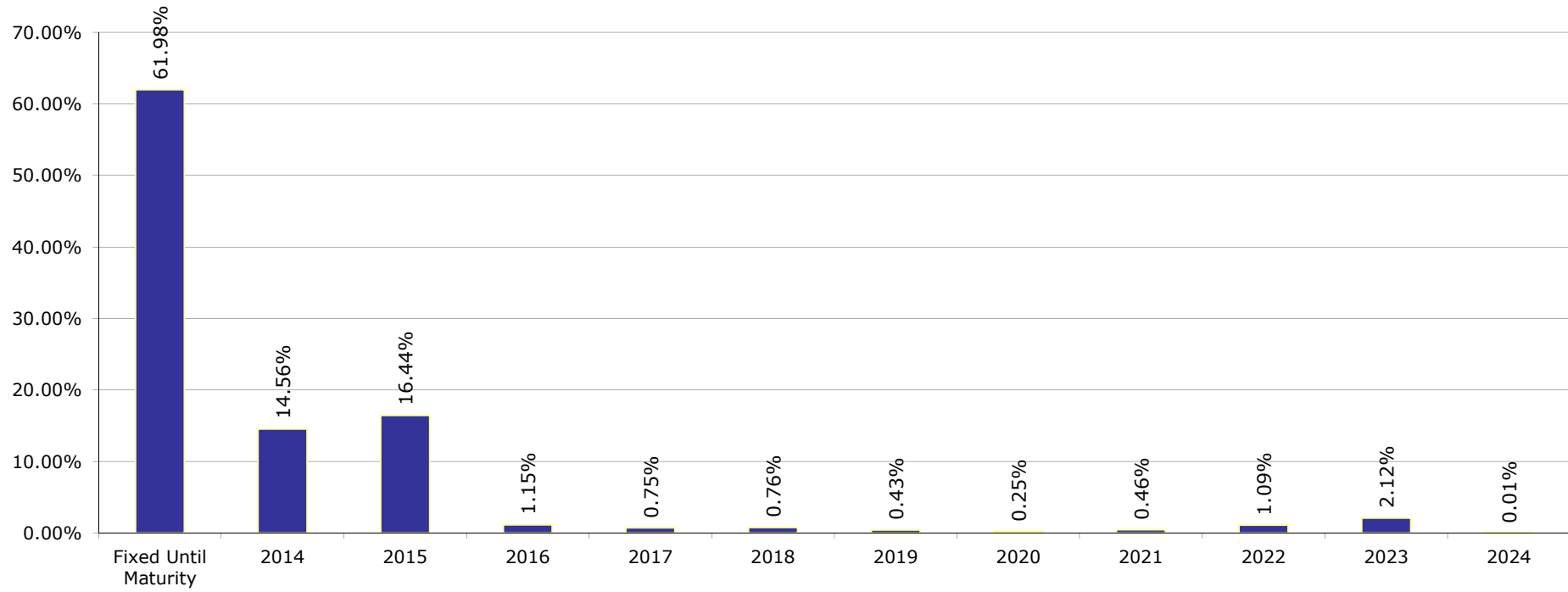
Employee Loans



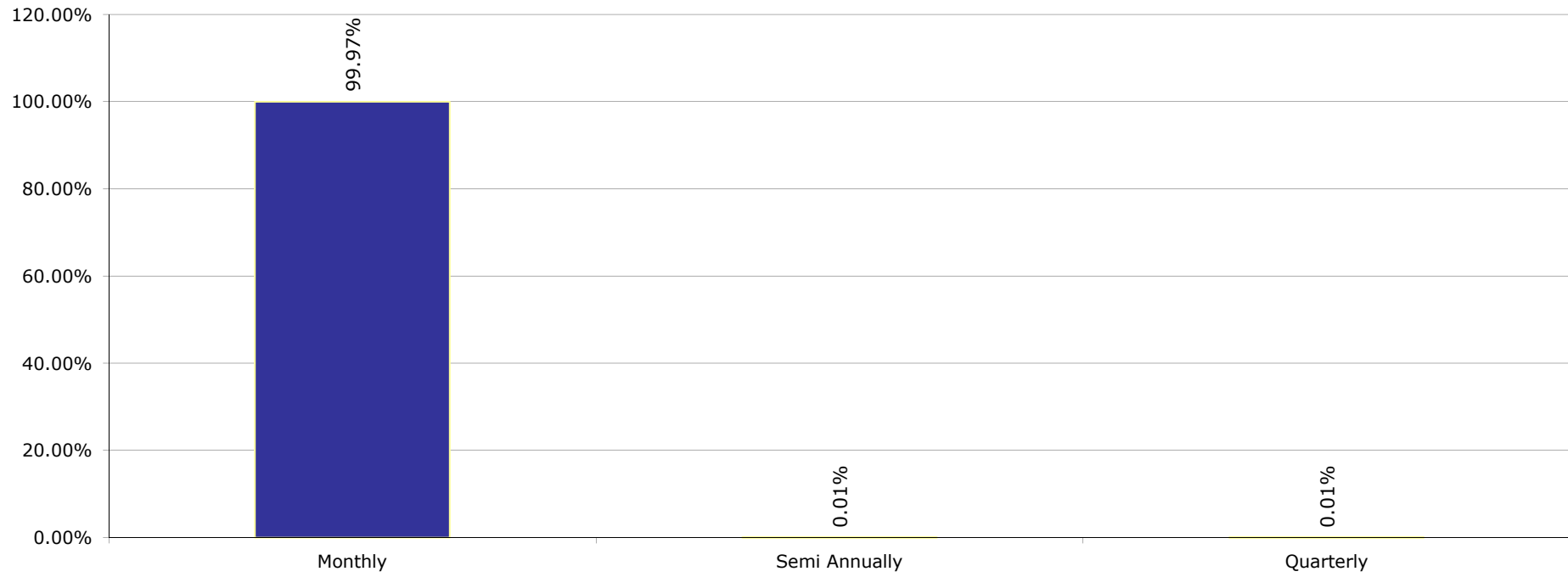
Interest Rate



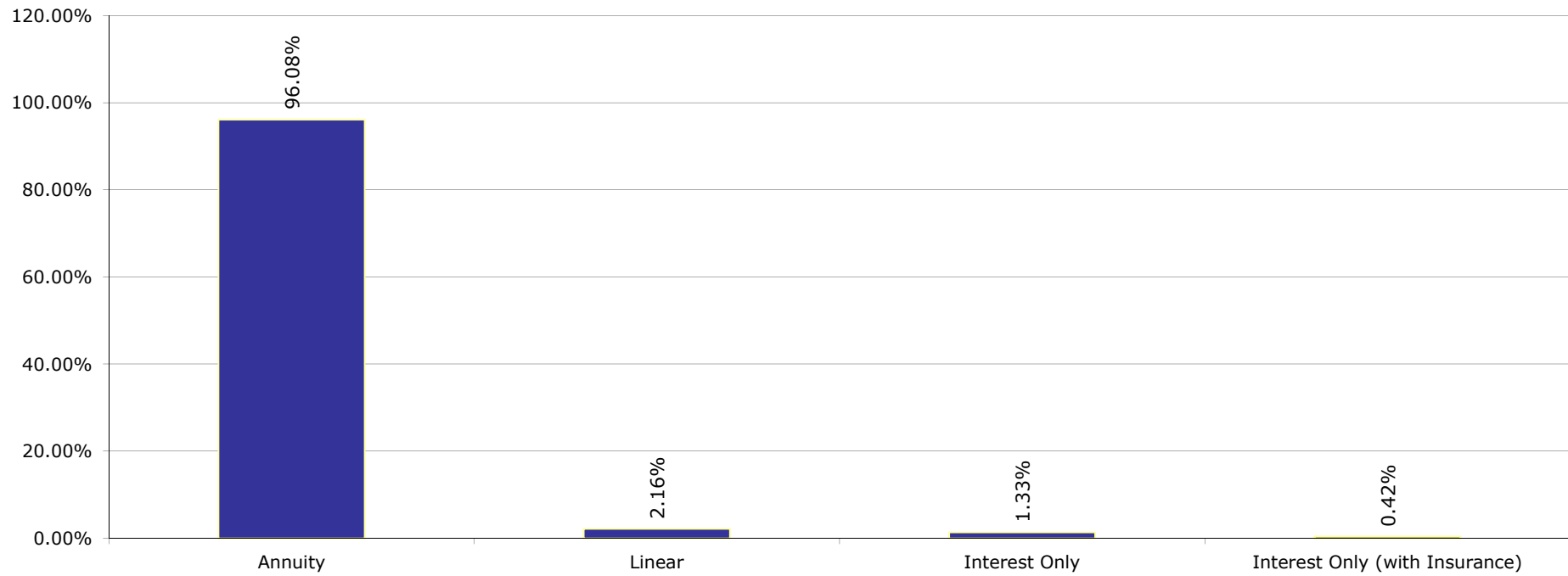
Next Reset Year



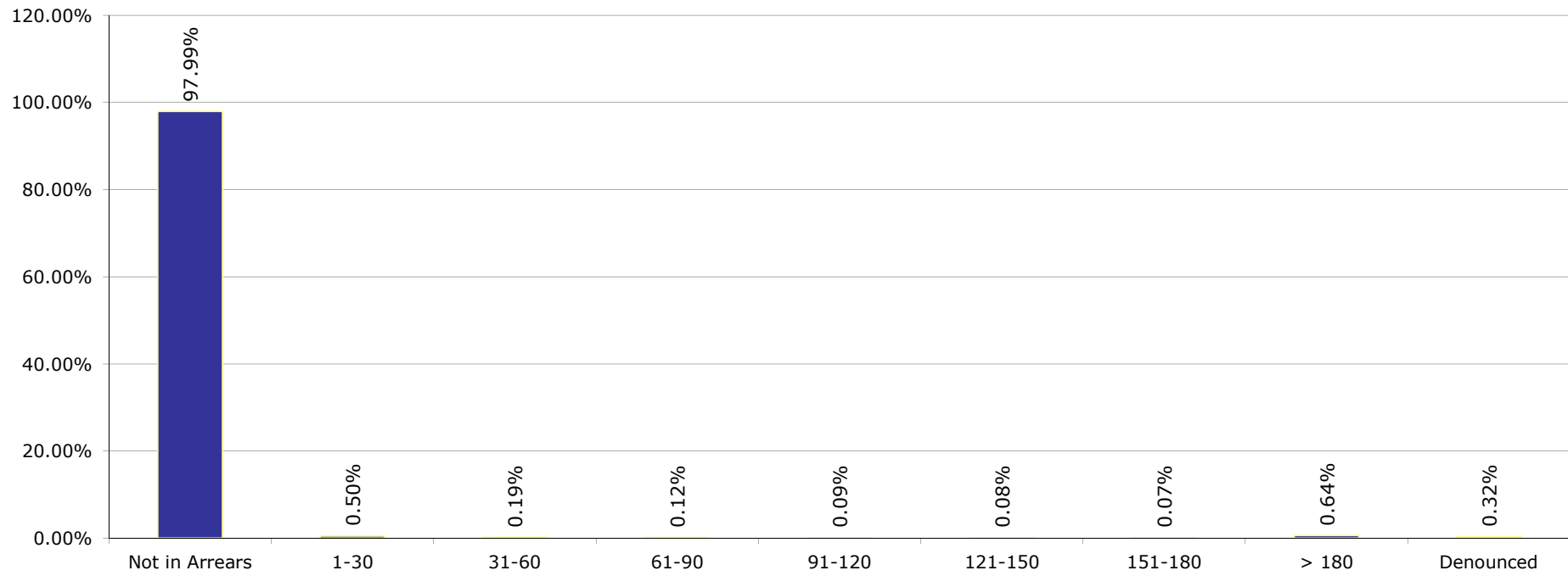
Interest Payment Frequency



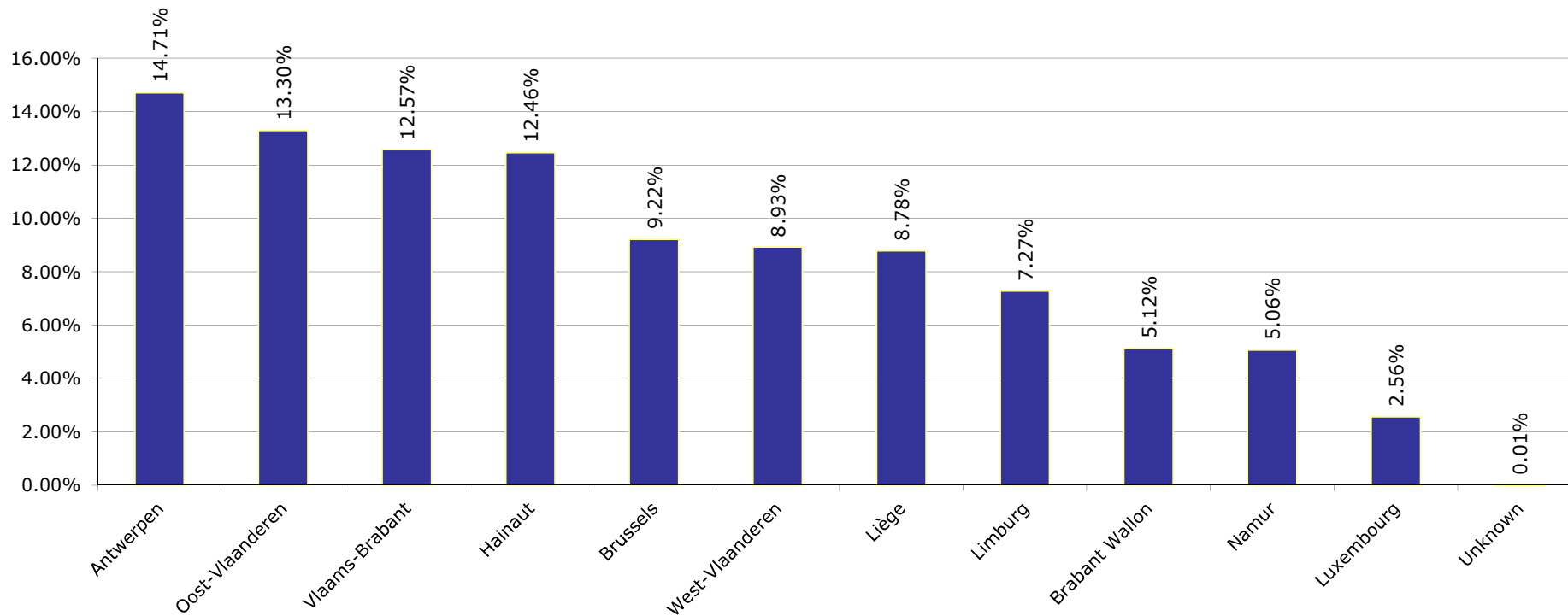
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

1. Key characteristics

Outstanding Principal Balance (EUR)	27,875,750,465
Average Borrower Balance (EUR)	88,357
Maximum Borrower Balance (EUR)	1,990,135
Number of Borrowers	315,543
Number of Advances	493,020
Weighted Average Seasoning (years)	4.9
Weighted Average Remaining Maturity (years)	15.8
Weighted Average Coupon (%)	3.4
Weighted Average DTI	40.8%
Weighted Average LTV	64.2%
Weighted Average Indexed LTV	53.8%
Weighted Mortg Covg Ratio	119.4%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

2. Loan Size

Ranges	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50000	3,028,850,138	10.87%	128,139	40.61%
50000 < Loan Size <= 100000	5,755,325,357	20.65%	78,080	24.74%
100000 < Loan Size <= 150000	6,502,471,586	23.33%	52,739	16.71%
150000 < Loan Size <= 200000	5,226,585,333	18.75%	30,318	9.61%
200000 < Loan Size <= 250000	3,236,136,857	11.61%	14,598	4.63%
250000 < Loan Size <= 300000	1,567,363,278	5.62%	5,771	1.83%
300000 < Loan Size <= 350000	779,980,637	2.80%	2,419	0.77%
350000 < Loan Size <= 400000	454,943,764	1.63%	1,218	0.39%
400000 < Loan Size <= 450000	299,942,038	1.08%	709	0.22%
450000 < Loan Size <= 500000	220,781,308	0.79%	466	0.15%
500000 < Loan Size <= 550000	136,942,743	0.49%	261	0.08%
550000 < Loan Size <= 600000	112,851,683	0.40%	197	0.06%
600000 < Loan Size <= 650000	73,478,699	0.26%	118	0.04%
650000 < Loan Size <= 700000	64,501,605	0.23%	96	0.03%
700000 < Loan Size <= 750000	58,149,828	0.21%	80	0.03%
750000 < Loan Size <= 800000	47,974,075	0.17%	62	0.02%
800000 < Loan Size <= 850000	35,299,039	0.13%	43	0.01%
850000 < Loan Size <= 900000	31,508,273	0.11%	36	0.01%
900000 < Loan Size <= 950000	23,090,597	0.08%	25	0.01%
950000 < Loan Size <= 1000000	21,512,815	0.08%	22	0.01%
Loan Size > 1000000	198,060,812	0.71%	146	0.05%
Total	27,875,750,465	100.00%	315,543	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
LTV <=0.1	462,717,801	1.66%	36,034	11.42%
0.1 < LTV <= 0.2	1,488,021,715	5.34%	42,371	13.43%
0.2 < LTV <= 0.3	2,365,505,689	8.49%	41,542	13.17%
0.3 < LTV <= 0.4	2,843,381,609	10.20%	35,961	11.40%
0.4 < LTV <= 0.5	3,113,422,563	11.17%	31,681	10.04%
0.5 < LTV <= 0.6	2,957,545,862	10.61%	26,925	8.53%
0.6 < LTV <= 0.7	2,977,852,303	10.68%	23,861	7.56%
0.7 < LTV <= 0.8	3,137,845,021	11.26%	22,350	7.08%
0.8 < LTV <= 0.9	3,866,584,896	13.87%	25,271	8.01%
0.9 < LTV <= 1.0	3,863,235,354	13.86%	23,723	7.52%
LTV >1	799,637,652	2.87%	5,824	1.85%
Total	27,875,750,465	100.00%	315,543	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

4. Indexed Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
Indexed LTV <=0.1	1,085,338,185	3.89%	60,479	19.17%
0.1 < Indexed LTV <= 0.2	2,536,538,012	9.10%	54,164	17.17%
0.2 < Indexed LTV <= 0.3	3,069,824,955	11.01%	41,201	13.06%
0.3 < Indexed LTV <= 0.4	3,149,193,716	11.30%	32,607	10.33%
0.4 < Indexed LTV <= 0.5	3,070,377,770	11.01%	26,875	8.52%
0.5 < Indexed LTV <= 0.6	2,796,574,404	10.03%	21,934	6.95%
0.6 < Indexed LTV <= 0.7	2,870,071,821	10.30%	20,357	6.45%
0.7 < Indexed LTV <= 0.8	3,202,323,304	11.49%	20,983	6.65%
0.8 < Indexed LTV <= 0.9	3,478,903,220	12.48%	21,449	6.80%
0.9 < Indexed LTV <= 1.0	2,332,361,836	8.37%	13,895	4.40%
Indexed LTV > 1	284,243,242	1.02%	1,599	0.51%
Total	27,875,750,465	100.00%	315,543	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

5. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Mortg Covg Ratio = 0	674,760,161	2.42%	9,638	3.05%
0 < Mortg Covg Ratio <= 0.1	152,058,164	0.55%	320	0.10%
0.1 < Mortg Covg Ratio <= 0.2	287,318,699	1.03%	962	0.30%
0.2 < Mortg Covg Ratio <= 0.3	495,983,437	1.78%	2,016	0.64%
0.3 < Mortg Covg Ratio <= 0.4	868,732,180	3.12%	4,112	1.30%
0.4 < Mortg Covg Ratio <= 0.5	1,335,487,727	4.79%	7,016	2.22%
0.5 < Mortg Covg Ratio <= 0.6	2,017,242,135	7.24%	11,305	3.58%
0.6 < Mortg Covg Ratio <= 0.7	1,381,216,991	4.95%	8,790	2.79%
0.7 < Mortg Covg Ratio <= 0.8	836,920,315	3.00%	5,843	1.85%
0.8 < Mortg Covg Ratio <= 0.9	566,602,483	2.03%	4,212	1.33%
0.9 < Mortg Covg Ratio <= 1.0	588,330,271	2.11%	4,615	1.46%
1.0 < Mortg Covg Ratio <= 1.1	4,947,312,019	17.75%	35,860	11.36%
1.1 < Mortg Covg Ratio <= 1.2	4,653,092,180	16.69%	39,001	12.36%
1.2 < Mortg Covg Ratio <= 1.3	2,131,317,551	7.65%	21,794	6.91%
1.3 < Mortg Covg Ratio <= 1.4	1,288,412,573	4.62%	15,052	4.77%
1.4 < Mortg Covg Ratio <= 1.5	940,371,911	3.37%	12,374	3.92%
1.5 < Mortg Covg Ratio <= 1.6	767,450,398	2.75%	11,202	3.55%
1.6 < Mortg Covg Ratio <= 1.7	619,269,257	2.22%	9,847	3.12%
1.7 < Mortg Covg Ratio <= 1.8	462,004,679	1.66%	8,221	2.61%
1.8 < Mortg Covg Ratio <= 1.9	336,922,711	1.21%	6,315	2.00%
1.9 < Mortg Covg Ratio <= 2.0	252,662,241	0.91%	5,263	1.67%
Mortg Covg Ratio > 2	2,272,282,381	8.15%	91,785	29.09%
Total	27,875,750,465	100.00%	315,543	100.00%

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Pool Characteristics

Mortgage pool as of: 30-06-2014

6. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Tot Covg Ratio = 1	965,621,152	3.46%	9,800	3.11%
1 < Tot Covg Ratio <= 1.2	14,136,980,020	50.71%	96,051	30.44%
1.2 < Tot Covg Ratio <= 1.4	4,938,990,660	17.72%	45,160	14.31%
1.4 < Tot Covg Ratio <= 1.6	2,346,585,786	8.42%	27,432	8.69%
1.6 < Tot Covg Ratio <= 1.8	1,472,784,979	5.28%	20,568	6.52%
1.8 < Tot Covg Ratio <= 2.0	836,876,881	3.00%	13,220	4.19%
2.0 < Tot Covg Ratio <= 2.2	622,637,433	2.23%	11,179	3.54%
2.2 < Tot Covg Ratio <= 2.4	455,926,752	1.64%	9,130	2.89%
2.4 < Tot Covg Ratio <= 2.6	346,548,621	1.24%	7,645	2.42%
2.6 < Tot Covg Ratio <= 2.8	278,523,980	1.00%	6,639	2.10%
2.8 < Tot Covg Ratio <= 3.0	232,056,973	0.83%	6,274	1.99%
Tot Covg Ratio > 3	1,242,217,227	4.46%	62,445	19.79%
Total	27,875,750,465	100.00%	315,543	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

7. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	2,121,172	0.01%	489	0.10%
1991	2,349,626	0.01%	277	0.06%
1992	4,872,241	0.02%	393	0.08%
1993	6,048,322	0.02%	456	0.09%
1994	9,854,070	0.04%	1,506	0.31%
1995	19,282,156	0.07%	2,540	0.52%
1996	54,798,158	0.20%	4,452	0.90%
1997	72,902,349	0.26%	4,712	0.96%
1998	116,282,174	0.42%	6,136	1.24%
1999	295,773,403	1.06%	16,170	3.28%
2000	115,268,003	0.41%	6,581	1.33%
2001	108,399,010	0.39%	5,329	1.08%
2002	190,066,526	0.68%	7,467	1.51%
2003	600,101,892	2.15%	18,217	3.69%
2004	730,305,940	2.62%	20,025	4.06%
2005	1,989,365,173	7.14%	53,048	10.76%
2006	1,849,805,402	6.64%	37,056	7.52%
2007	1,534,054,288	5.50%	27,728	5.62%
2008	1,256,738,942	4.51%	24,322	4.93%
2009	2,595,932,911	9.31%	41,869	8.49%
2010	4,657,336,917	16.71%	64,413	13.06%
2011	4,583,324,612	16.44%	61,167	12.41%
2012	4,546,160,609	16.31%	56,206	11.40%
2013	2,494,894,825	8.95%	31,975	6.49%
2014	39,711,742	0.14%	486	0.10%
Total	27,875,750,465	100.00%	493,020	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

8. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Seasoning <= 1	955,304,435	3.43%	12,655	2.55%
1 < Seasoning <= 2	3,701,281,091	13.28%	46,225	9.38%
2 < Seasoning <= 3	4,420,468,804	15.86%	56,938	11.55%
3 < Seasoning <= 4	5,429,053,214	19.48%	72,876	14.78%
4 < Seasoning <= 5	3,351,844,398	12.02%	49,217	9.98%
5 < Seasoning <= 6	1,710,579,557	6.14%	30,734	6.23%
6 < Seasoning <= 7	1,307,112,913	4.69%	24,691	5.01%
7 < Seasoning <= 8	1,686,685,215	6.05%	30,904	6.27%
8 < Seasoning <= 9	2,075,628,400	7.45%	48,352	9.81%
9 < Seasoning <= 10	1,334,665,905	4.79%	37,885	7.69%
10 < Seasoning <= 11	667,536,915	2.39%	18,275	3.71%
11 < Seasoning <= 12	351,829,333	1.26%	12,015	2.44%
12 < Seasoning <= 13	133,862,932	0.48%	5,969	1.21%
13 < Seasoning <= 14	97,215,545	0.35%	5,320	1.08%
14 < Seasoning <= 15	211,482,152	0.76%	13,253	2.69%
Seasoning > 15	441,199,656	1.58%	27,711	5.62%
Total	27,875,750,465	100.00%	493,020	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

9. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Remaining Maturity <= 5	1,690,313,489	6.06%	105,918	21.48%
5 < Remaining Maturity <= 10	4,649,286,820	16.68%	129,452	26.26%
10 < Remaining Maturity <= 15	6,016,793,050	21.58%	96,811	19.64%
15 < Remaining Maturity <= 20	7,341,222,655	26.34%	83,648	16.97%
20 < Remaining Maturity <= 25	5,491,197,169	19.70%	53,231	10.80%
25 < Remaining Maturity <= 30	2,526,747,943	9.06%	22,502	4.56%
30 < Remaining Maturity <= 35	93,662,574	0.34%	871	0.18%
Remaining Maturity > 35	66,526,765	0.24%	587	0.12%
Total	27,875,750,465	100.00%	493,020	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

10. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Original Maturity <= 5	172,606,261	0.62%	2,965	0.60%
5 < Original Maturity <= 10	1,076,010,166	3.86%	44,941	9.12%
10 < Original Maturity <= 15	5,404,742,798	19.39%	156,614	31.77%
15 < Original Maturity <= 20	9,102,360,031	32.65%	161,186	32.69%
20 < Original Maturity <= 25	7,774,262,388	27.89%	85,929	17.43%
25 < Original Maturity <= 30	4,059,626,137	14.56%	38,784	7.87%
30 < Original Maturity <= 35	144,913,237	0.52%	1,306	0.26%
35 < Original Maturity <= 40	139,468,690	0.50%	1,280	0.26%
Original Maturity > 40	1,760,757	0.01%	15	0.00%
Total	27,875,750,465	100.00%	493,020	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

11. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	17,064,579,028	61.22%	319,076	64.72%
Variable with Cap	10,594,750,815	38.01%	156,427	31.73%
Variable without cap	216,420,621	0.78%	17,517	3.55%
Total	27,875,750,465	100.00%	493,020	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

12. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
DTI <= 0.1	219,242,895	0.79%	8,349	1.69%
0.1 < DTI <= 0.2	1,887,970,114	6.77%	49,060	9.95%
0.2 < DTI <= 0.3	5,372,104,543	19.27%	104,404	21.18%
0.3 < DTI <= 0.4	8,232,556,860	29.53%	123,421	25.03%
0.4 < DTI <= 0.5	5,566,837,959	19.97%	75,140	15.24%
0.5 < DTI <= 0.6	2,521,128,069	9.04%	31,798	6.45%
0.6 < DTI <= 0.7	1,307,511,609	4.69%	15,732	3.19%
0.7 < DTI <= 0.8	660,053,462	2.37%	7,689	1.56%
DTI > 0.8	722,440,924	2.59%	8,416	1.71%
Unknown	1,385,904,028	4.97%	69,011	14.00%
Total	27,875,750,465	100.00%	493,020	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

13. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
No	27,311,706,389	97.98%	479,550	97.27%
Yes	564,044,076	2.02%	13,470	2.73%
Total	27,875,750,465	100.00%	493,020	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

14. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
Interest Rate <= 2%	3,336,936,641	11.97%	64,811	13.15%
2% < Interest Rate <= 3%	5,231,650,555	18.77%	75,081	15.23%
3% < Interest Rate <= 4%	10,697,658,859	38.38%	167,185	33.91%
4% < Interest Rate <= 5%	7,220,094,050	25.90%	143,469	29.10%
5% < Interest Rate <= 6%	1,283,097,792	4.60%	35,553	7.21%
6% < Interest Rate <= 7%	94,357,915	0.34%	6,036	1.22%
7% < Interest Rate <= 8%	11,482,441	0.04%	810	0.16%
8% < Interest Rate <= 9%	353,416	0.00%	55	0.01%
9% < Interest Rate <= 10%	95,820	0.00%	15	0.00%
10% < Interest Rate <= 11%	22,976	0.00%	5	0.00%
11% < Interest Rate <= 12%	0	0.00%	0	0.00%
Total	27,875,750,465	100.00%	493,020	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

15. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
Fixed Until Maturity	17,277,211,328	61.98%	336,298	68.21%
2014	4,057,933,095	14.56%	62,549	12.69%
2015	4,583,128,781	16.44%	70,040	14.21%
2016	321,311,846	1.15%	4,807	0.98%
2017	208,588,517	0.75%	3,063	0.62%
2018	211,585,975	0.76%	3,413	0.69%
2019	119,561,486	0.43%	1,932	0.39%
2020	70,878,774	0.25%	815	0.17%
2021	129,338,632	0.46%	1,305	0.26%
2022	304,507,843	1.09%	3,073	0.62%
2023	589,964,599	2.12%	5,706	1.16%
2024	1,739,588	0.01%	19	0.00%
Total	27,875,750,465	100.00%	493,020	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

16. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	27,868,740,155	99.97%	492,365	99.87%
Semi Annually	3,838,846	0.01%	163	0.03%
Quarterly	3,171,463	0.01%	492	0.10%
Total	27,875,750,465	100.00%	493,020	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

17. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	26,783,389,121	96.08%	467,345	94.79%
Linear	603,106,909.96	2.16%	21,480	4.36%
Interest Only	372,092,333.93	1.33%	3,203	0.65%
Interest Only (with Insurance)	117,162,100.05	0.42%	992	0.20%
Total	27,875,750,465	100.00%	493,020	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

18. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	27,315,870,046	97.99%	486,197	98.62%
1-30	139,076,584	0.50%	1,658	0.34%
31-60	54,050,949	0.19%	647	0.13%
61-90	32,897,785	0.12%	384	0.08%
91-120	25,309,614	0.09%	310	0.06%
121-150	22,537,057	0.08%	248	0.05%
151-180	18,925,709	0.07%	212	0.04%
> 180	177,900,908	0.64%	1,889	0.38%
Denounced	89,181,813	0.32%	1,475	0.30%
Total	27,875,750,465	100.00%	493,020	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-06-2014

19. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	4,100,789,819	14.71%	71,580	14.52%
Oost-Vlaanderen	3,706,164,784	13.30%	69,214	14.04%
Vlaams-Brabant	3,504,880,080	12.57%	60,857	12.34%
Hainaut	3,474,099,817	12.46%	65,524	13.29%
Brussels	2,569,248,085	9.22%	31,836	6.46%
West-Vlaanderen	2,489,027,759	8.93%	49,301	10.00%
Liège	2,447,280,319	8.78%	45,580	9.25%
Limburg	2,027,557,946	7.27%	39,071	7.92%
Brabant Wallon	1,428,350,948	5.12%	21,919	4.45%
Namur	1,410,884,580	5.06%	25,398	5.15%
Luxembourg	714,138,985	2.56%	12,686	2.57%
Unknown	3,327,344	0.01%	54	0.01%
Total	27,875,750,465	100.00%	493,020	100.00%