

Bass Master Issuer

Report date: 30 June 2016

MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:

Reporting month as of ultimo:

Bass Master IssuerJune 2016

Key Characteristics

Oustanding Principal Balance (EUR)	27,115,122,089
Average Borrower Balance (EUR)	90,560
Maximum Borrower Balance (EUR)	1,935,666
Number of Borrowers	299,415
Number of Advances	467,500
Weighted Average Seasoning (years)	3.8
Weighted Average Remaining Maturity (years)	15.6
Weighted Average Coupon (%)	2.8
Weighted Average DTI	38.3%
Weighted Average LTV	63.8%
Weighted Mortgage Coverage Ratio	126.9%

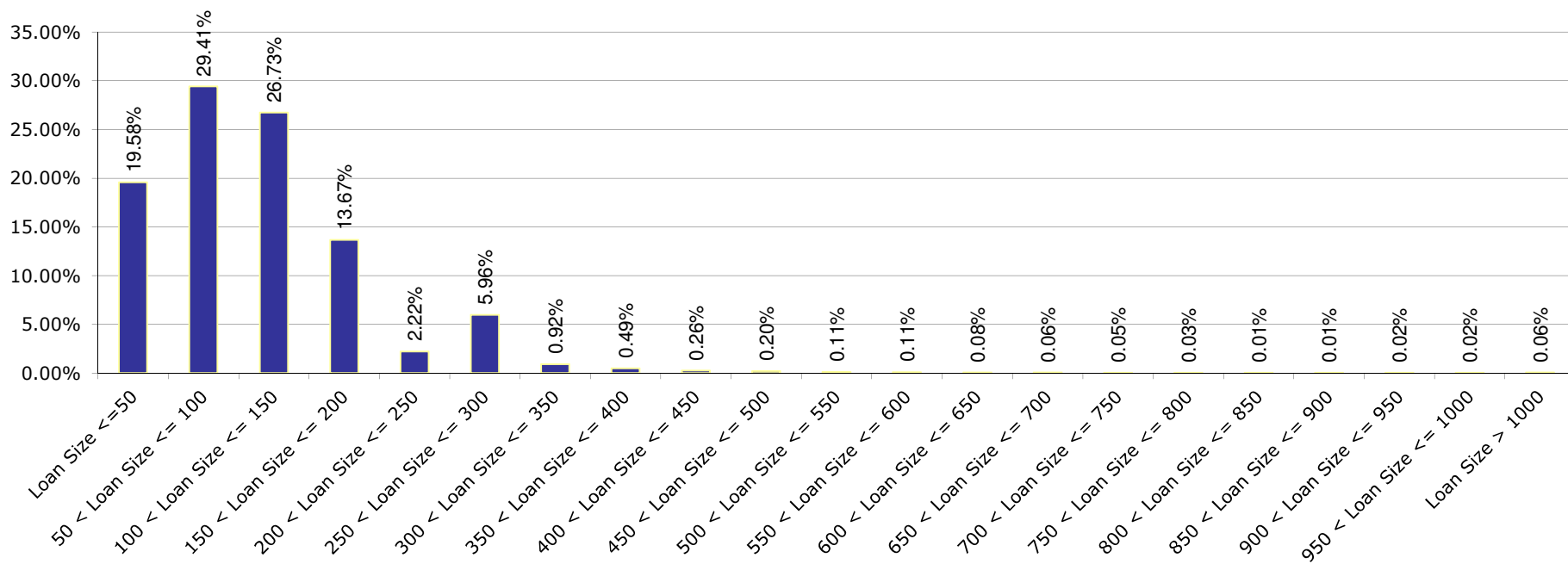
Mortgage Portfolio Report:

Reporting month as of ultimo:

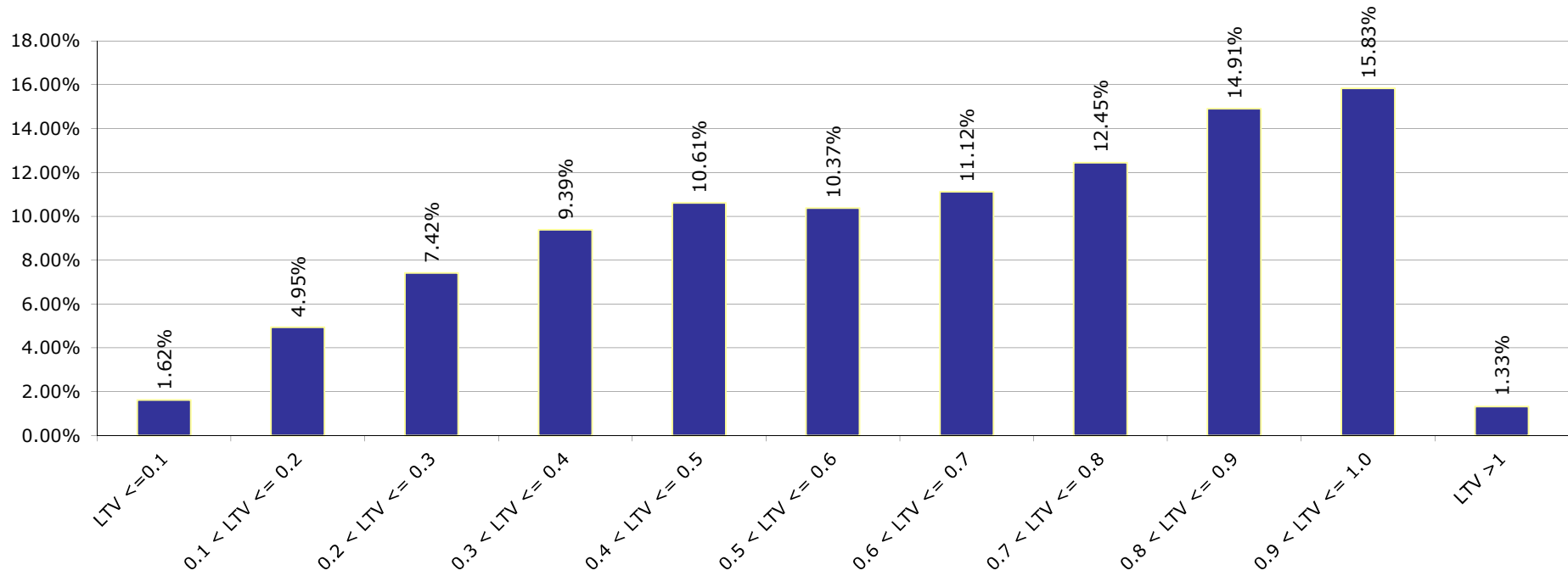
Bass Master Issuer

June 2016

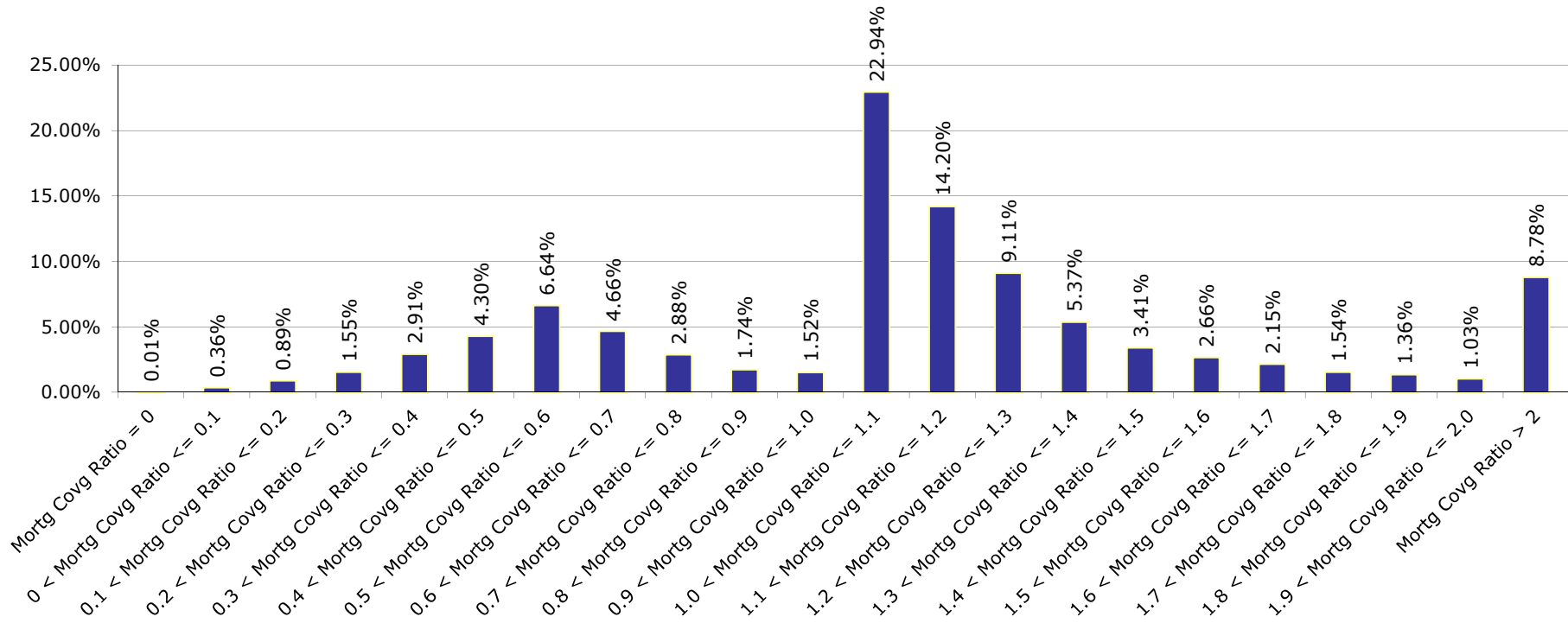
Loan Size per Borrower (in 1000€)



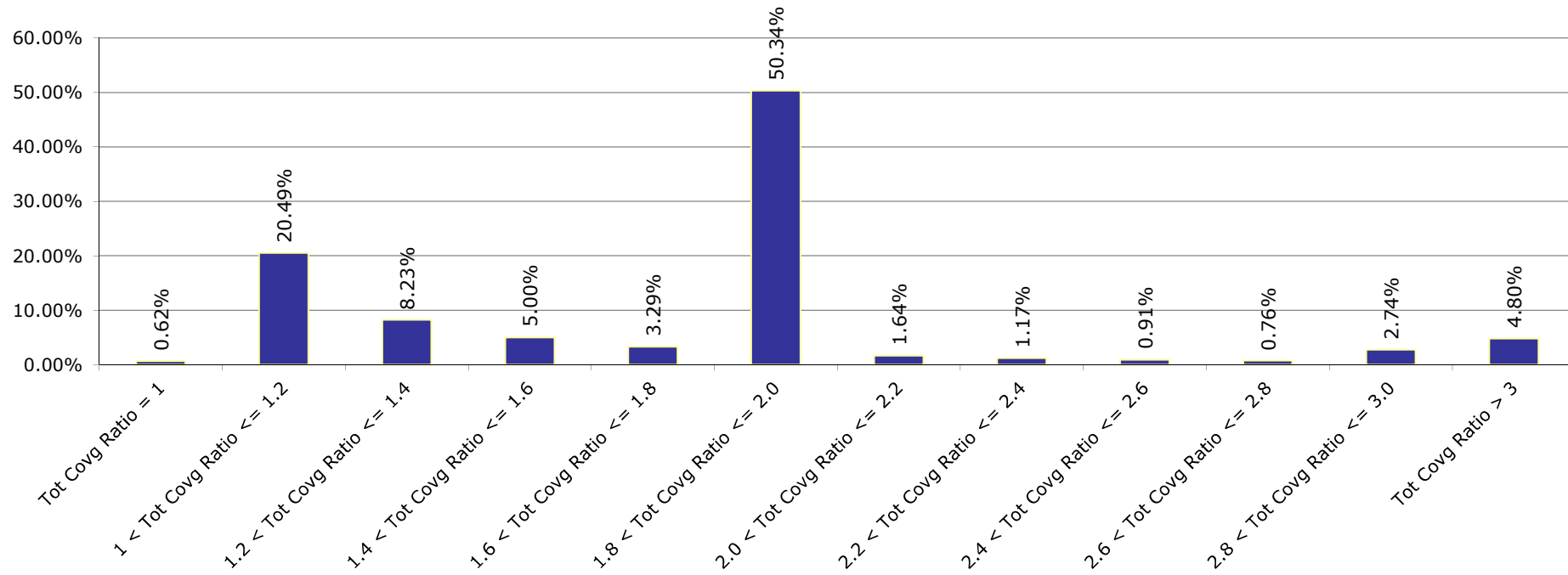
Loan to Value



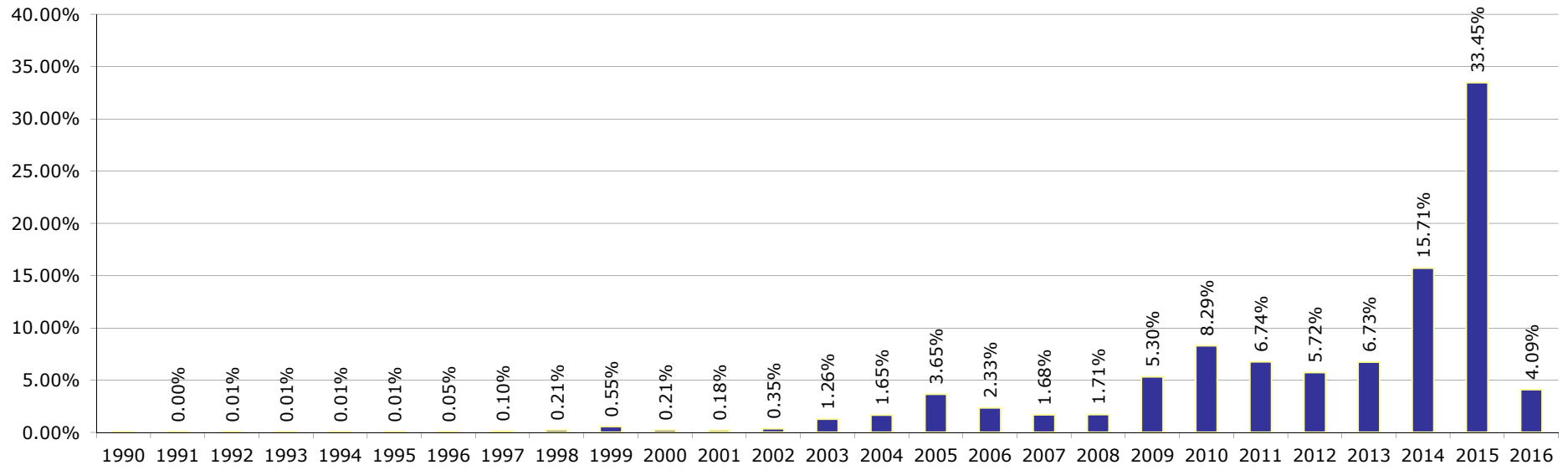
Mortgage Coverage Ratio



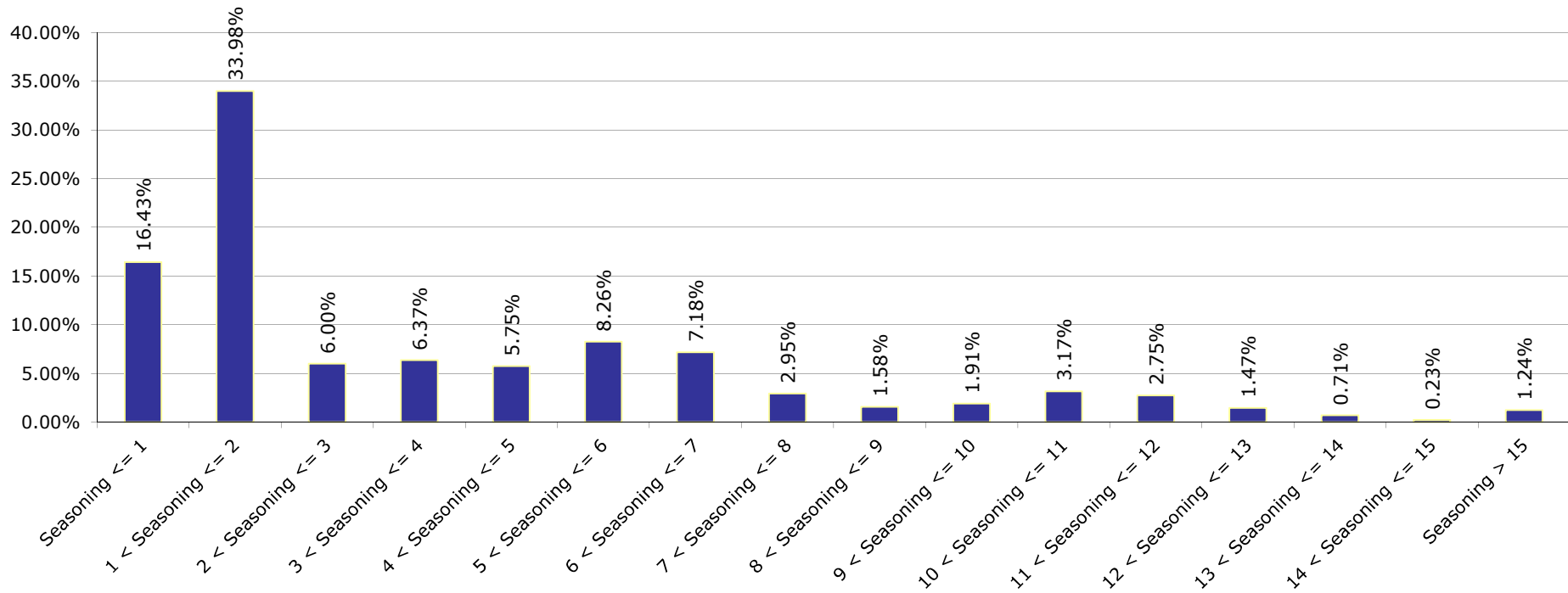
Total Coverage Ratio



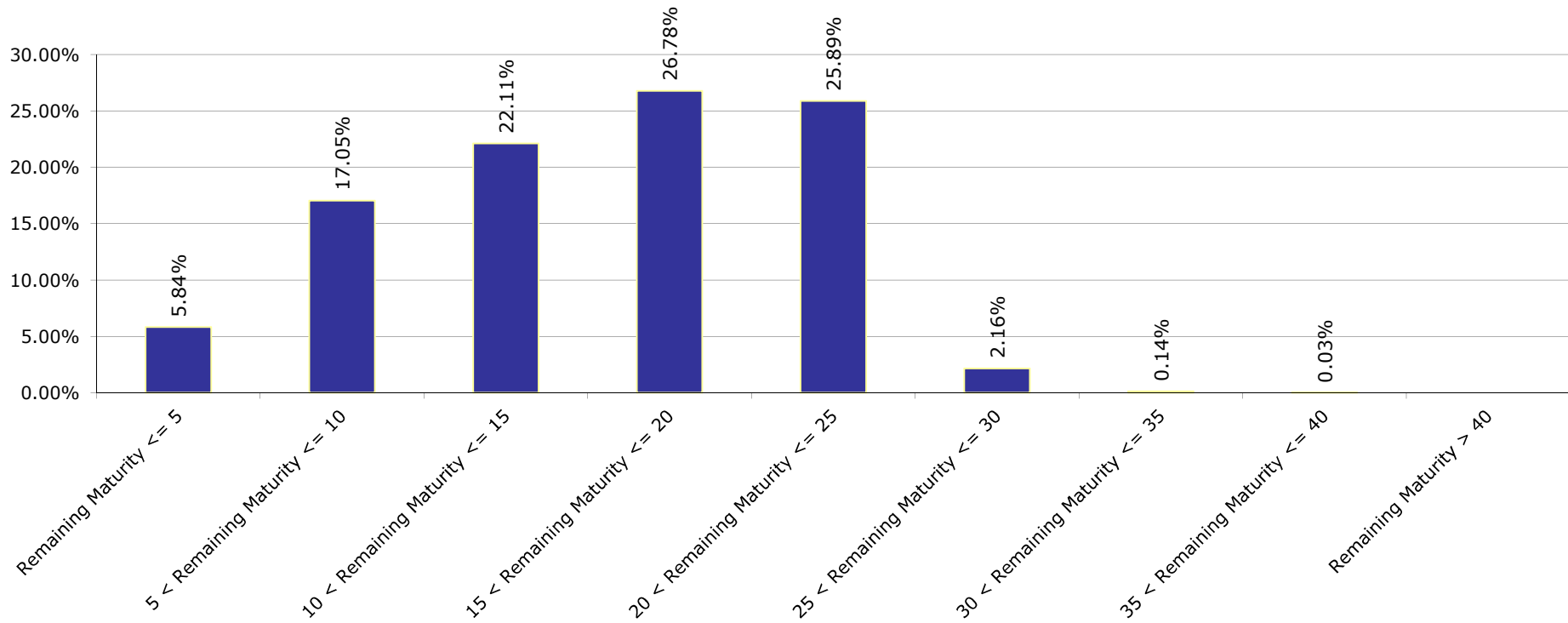
Origination Year



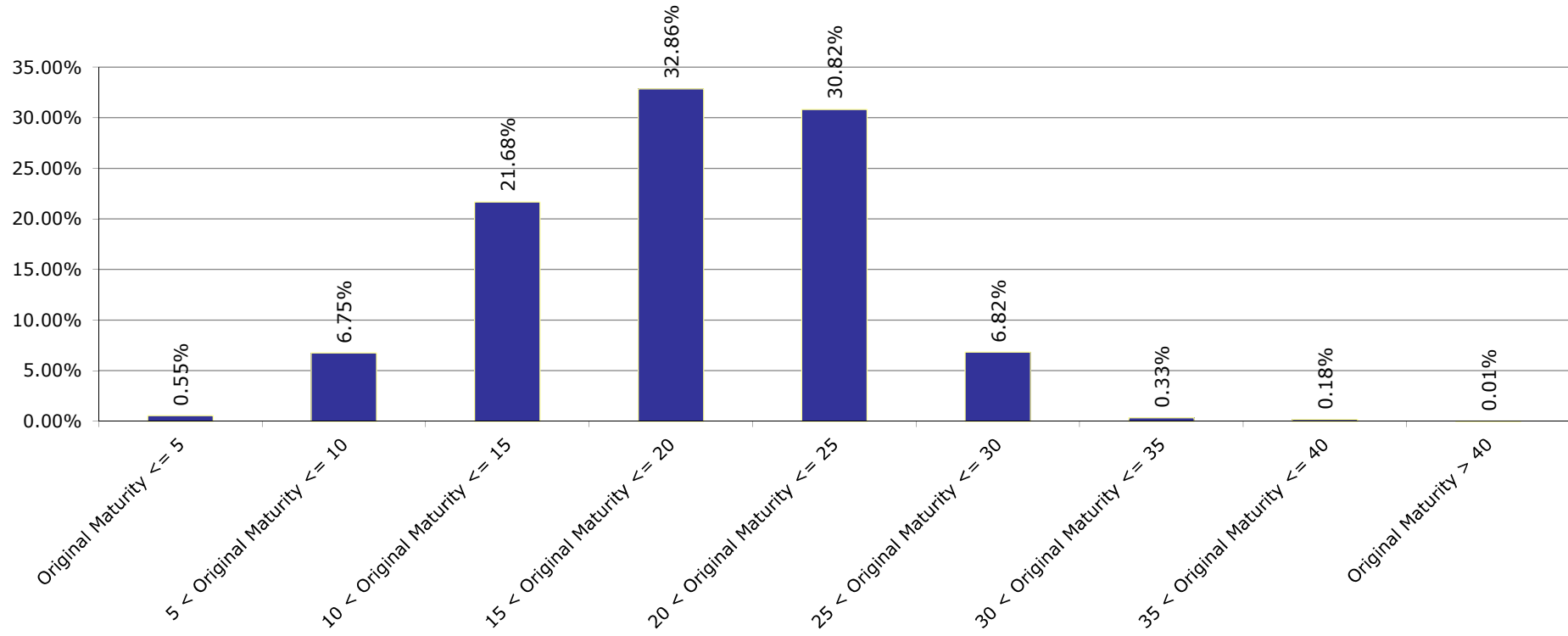
Seasoning



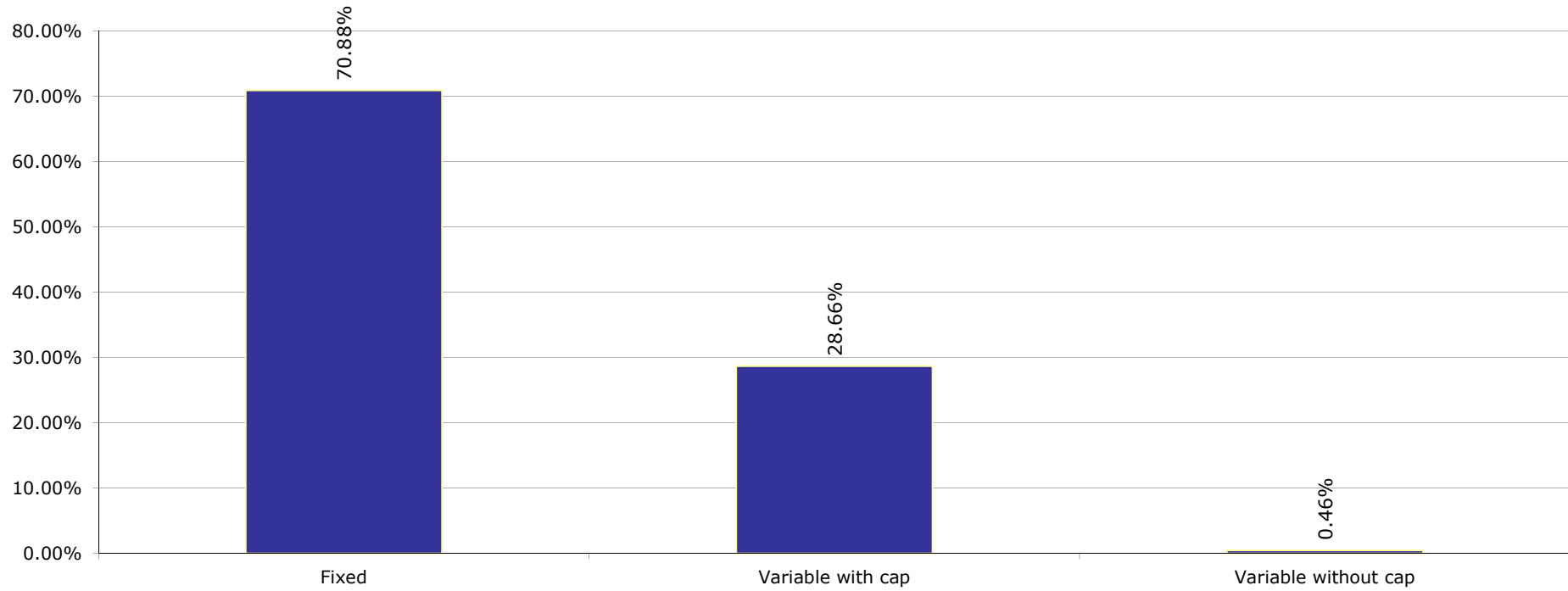
Remaing Maturity



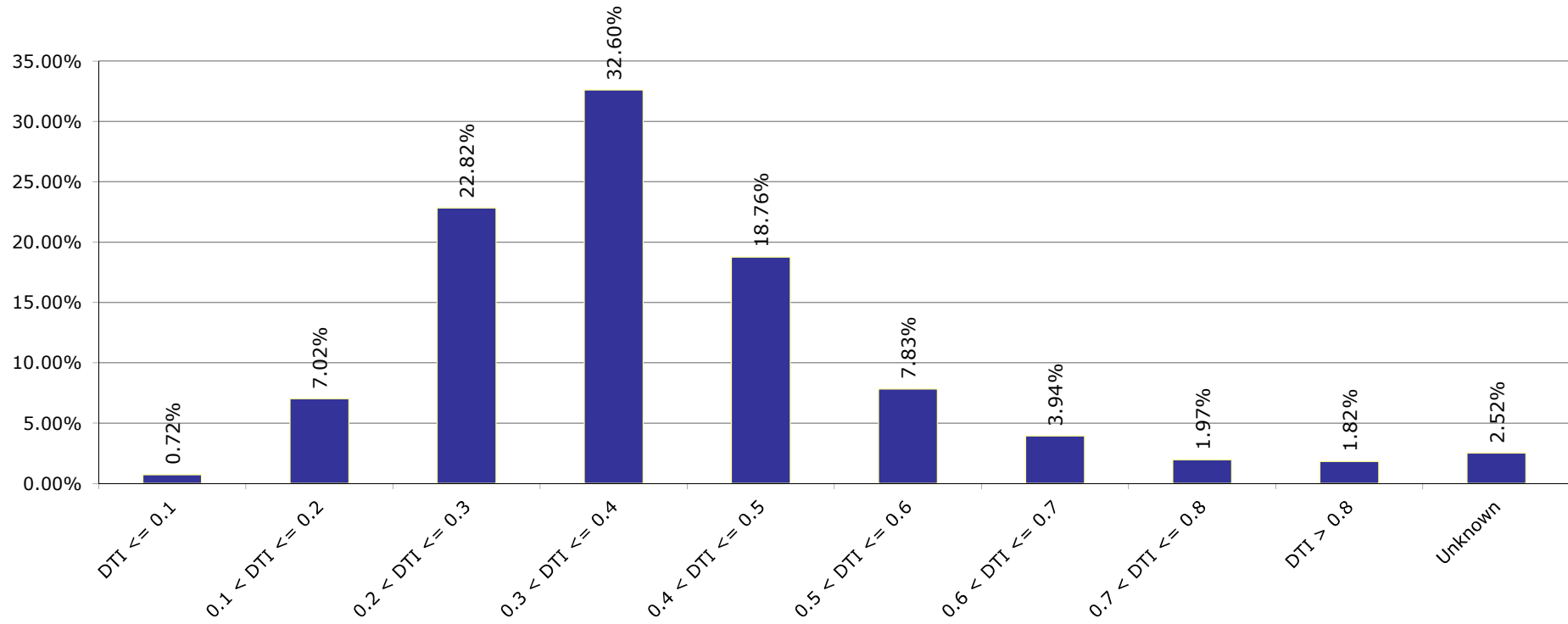
Original Maturity



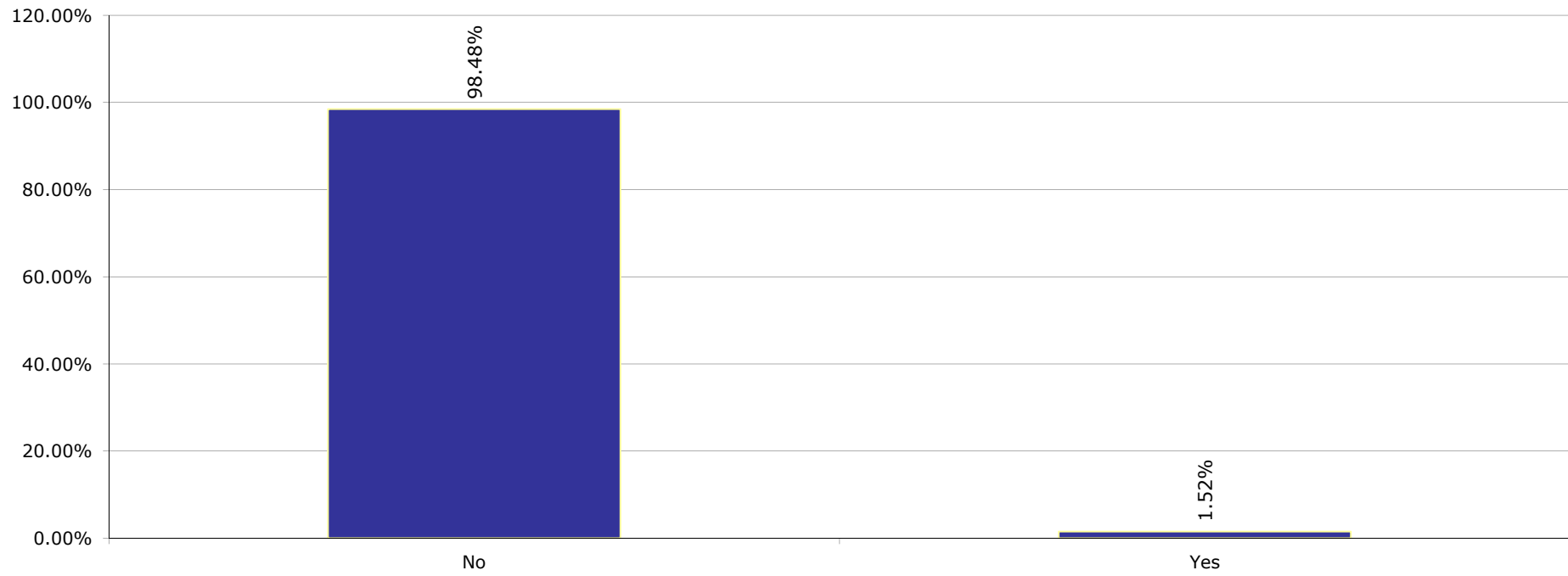
Interest Type



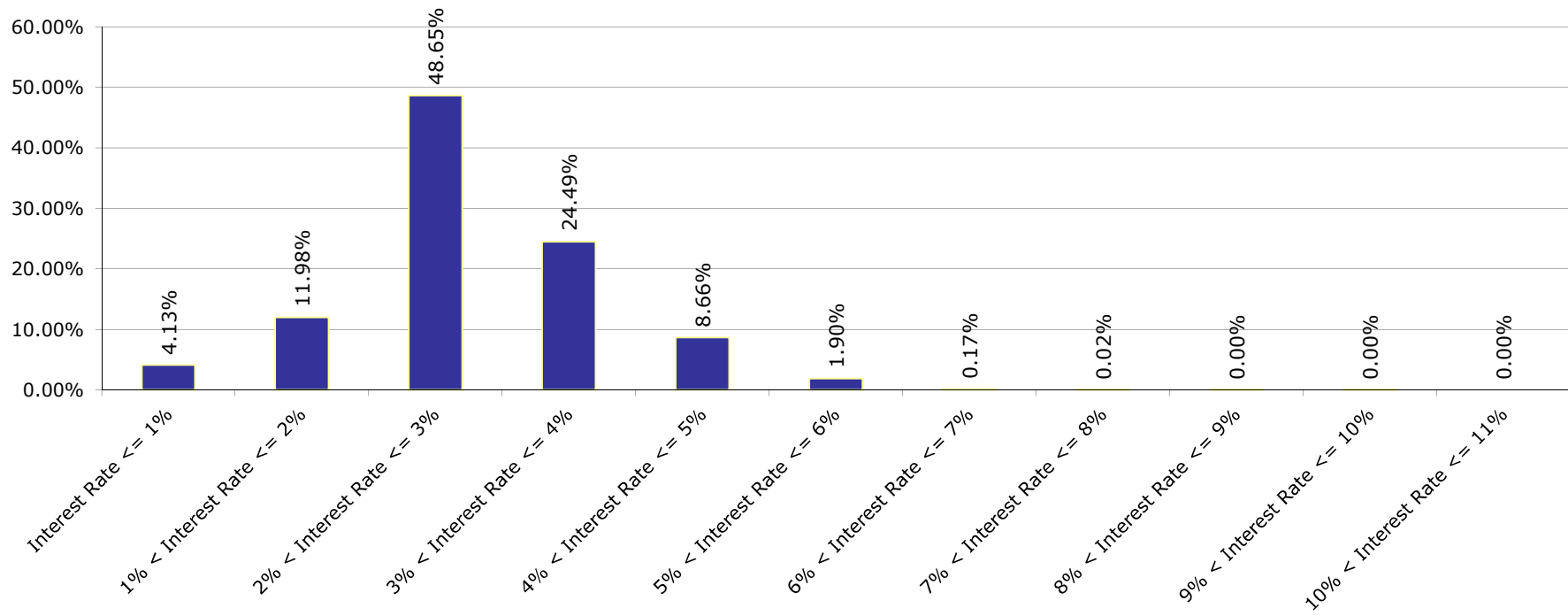
Debt to Income



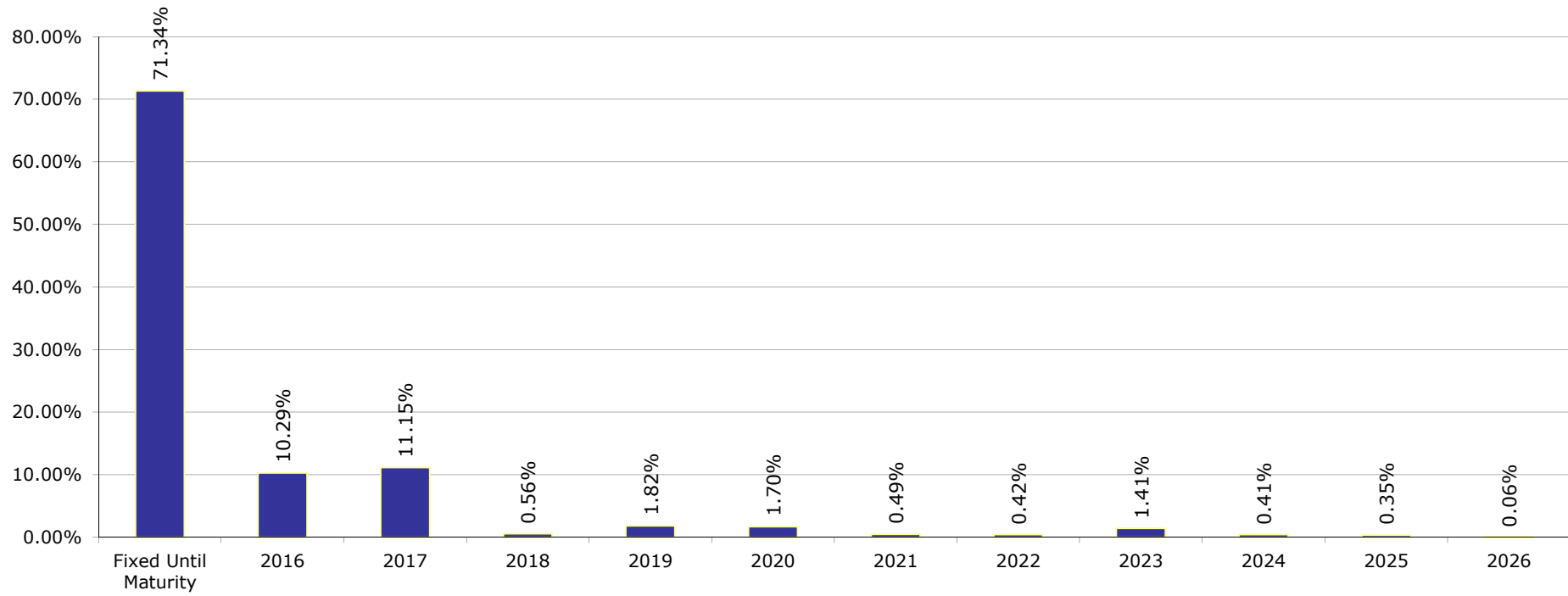
Employee Loans



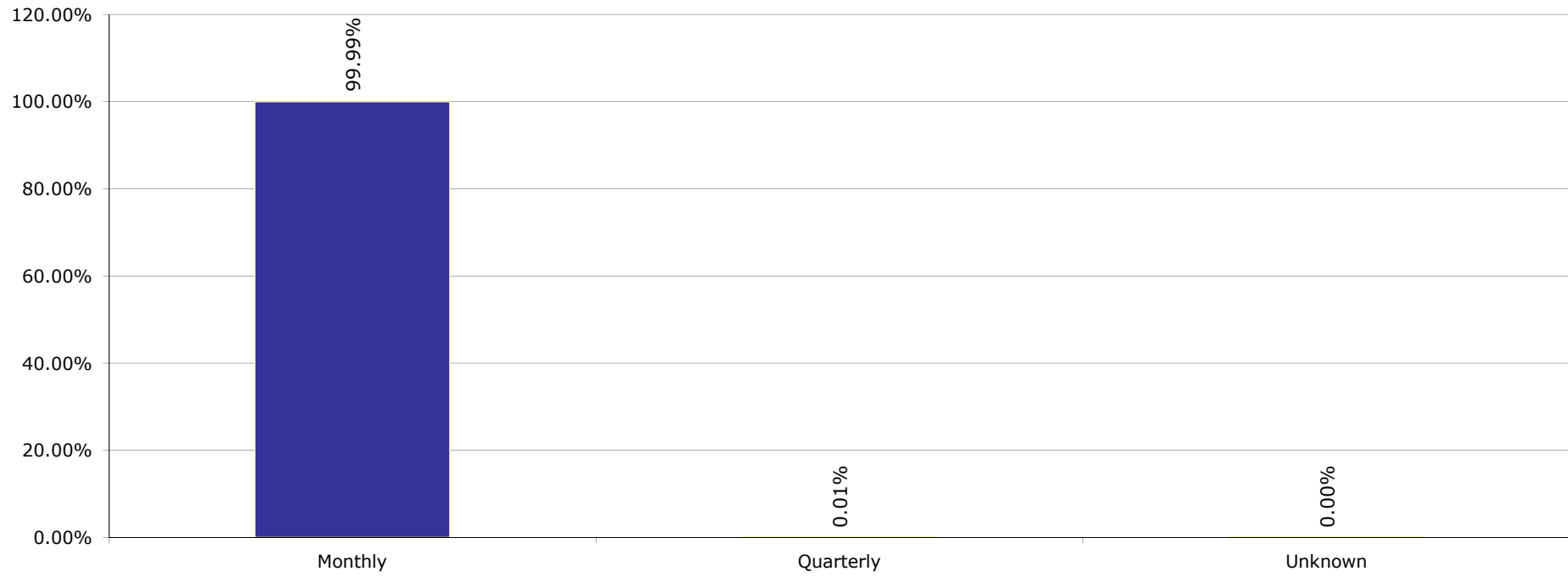
Interest Rate



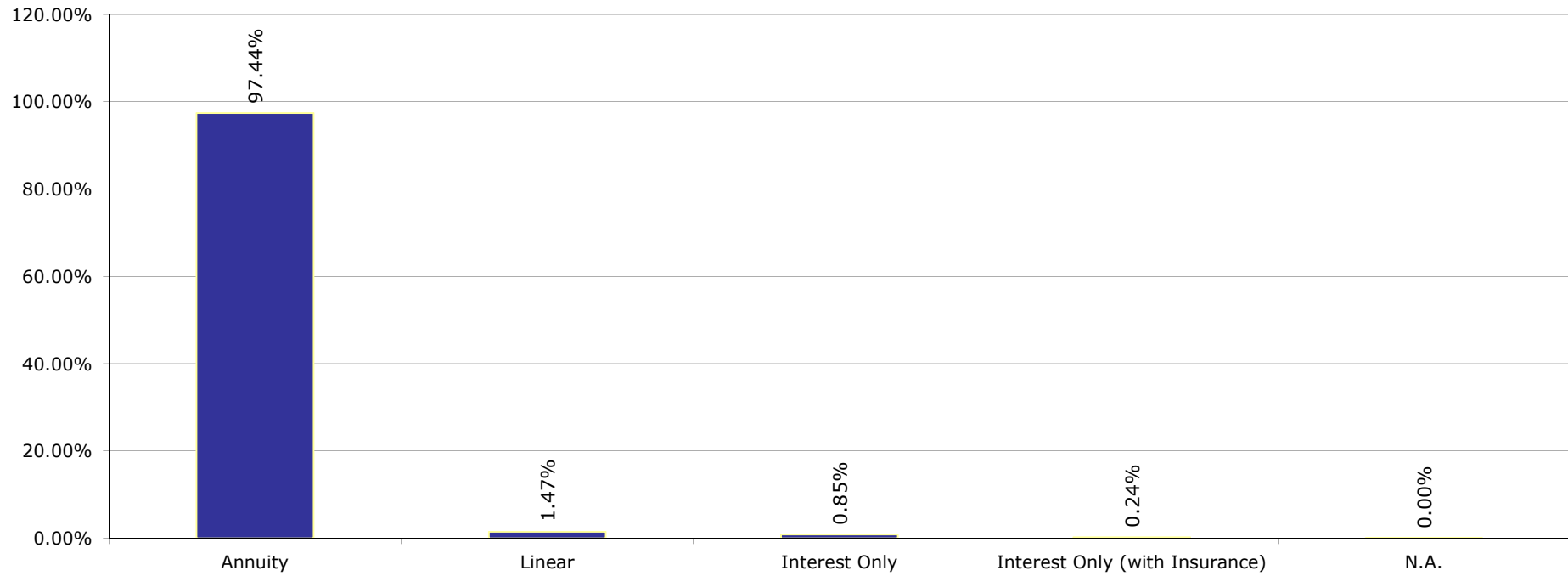
Next Reset Year



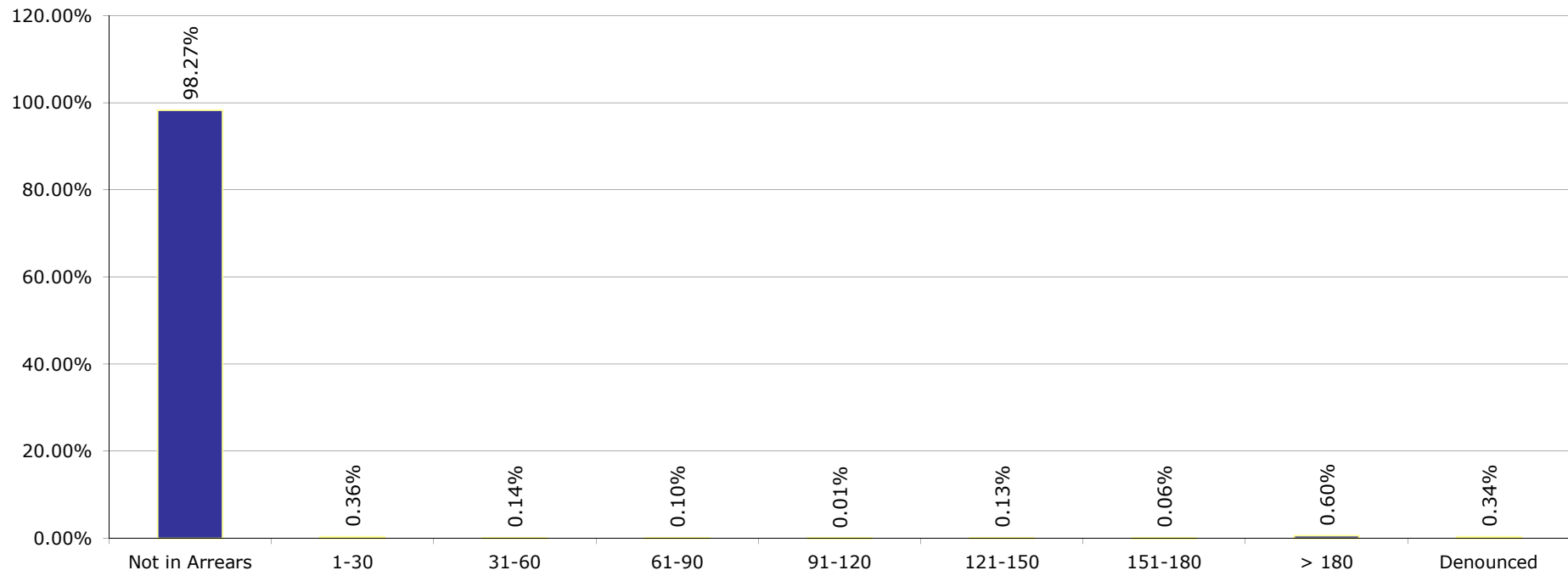
Interest Payment Frequency



Redemption Type



Days in Arrears



Borrower Province

