

Bass Master Issuer

Report date: 30 September 2013

MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:

Reporting month as of ultimo:

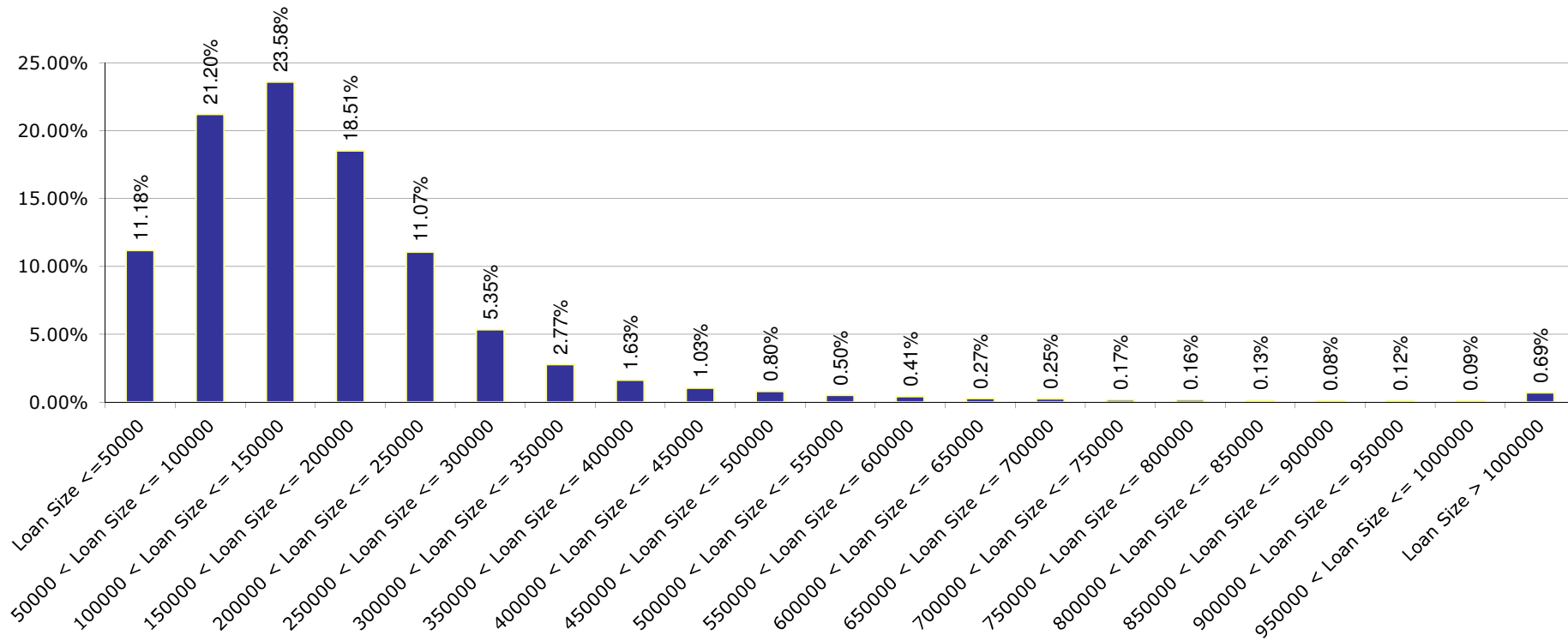
Bass Master Issuer

September 2013

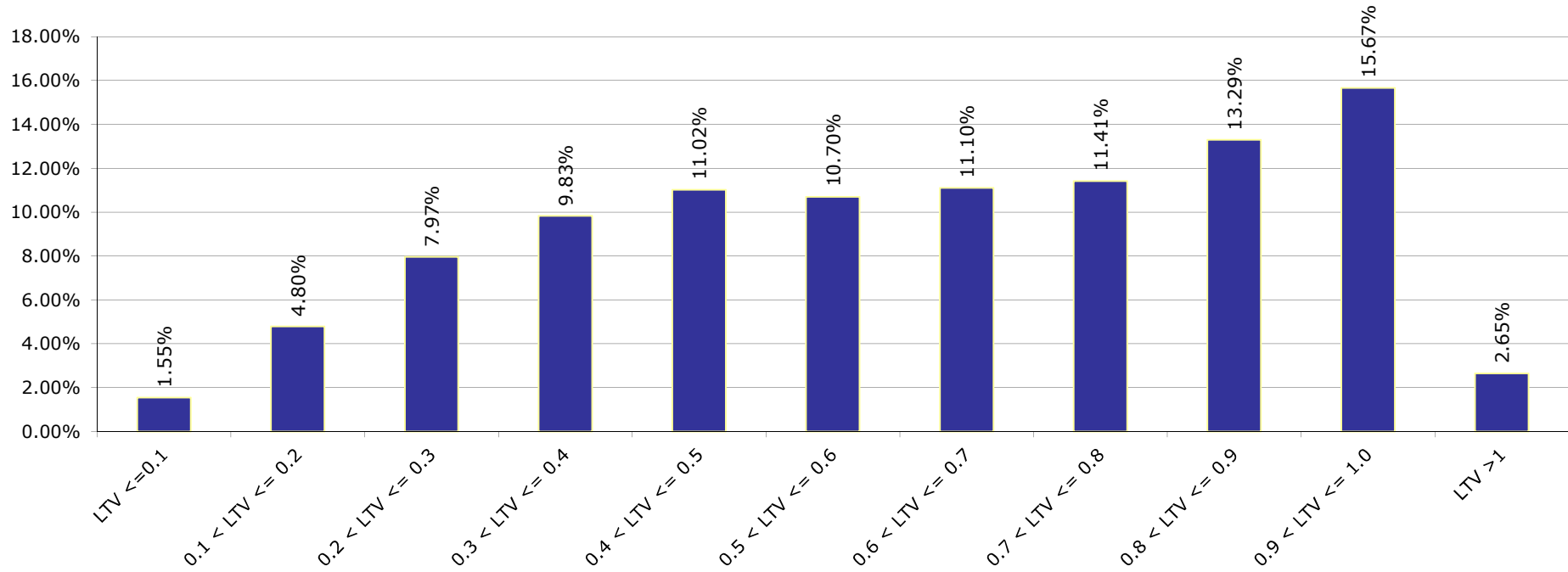
Key Characteristics

Oustanding Principal Balance (EUR)	27,850,613,614
Average Borrower Balance (EUR)	86,592
Maximum Borrower Balance (EUR)	1,988,611
Number of Borrowers	321,629
Number of Advances	494,721
Weighted Average Seasoning (years)	4.6
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	54.3%
Weighted Mortgage Coverage Ratio	120.7%

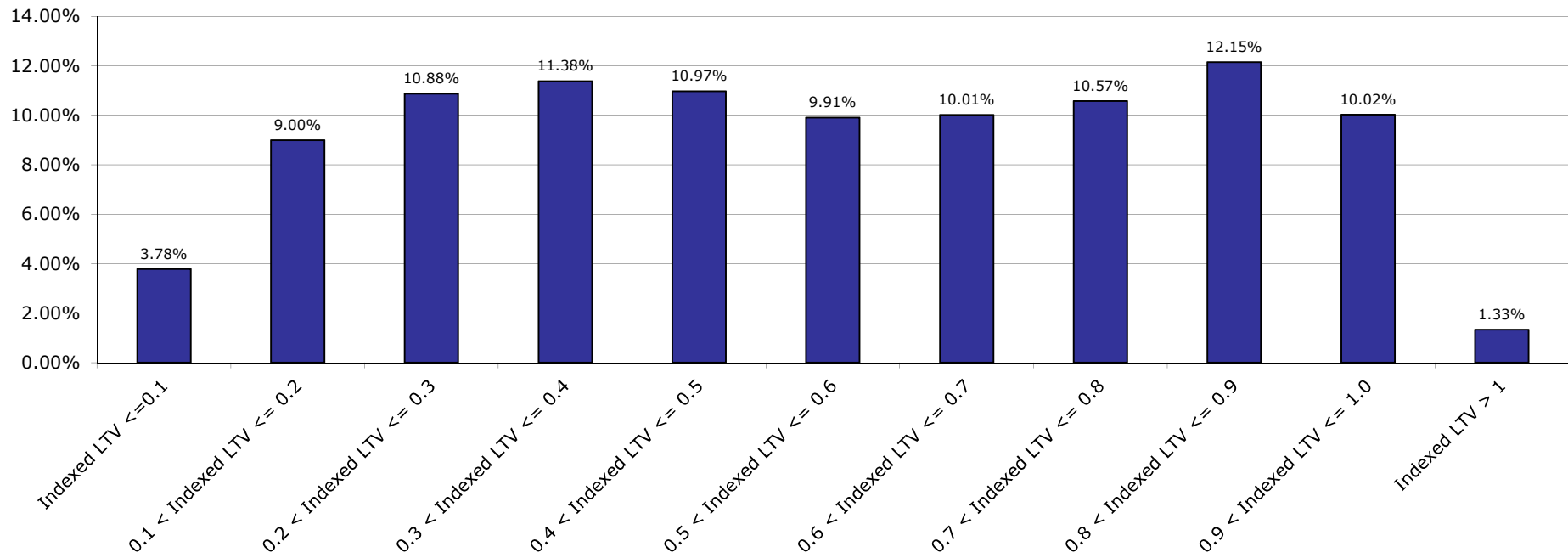
Loan Size



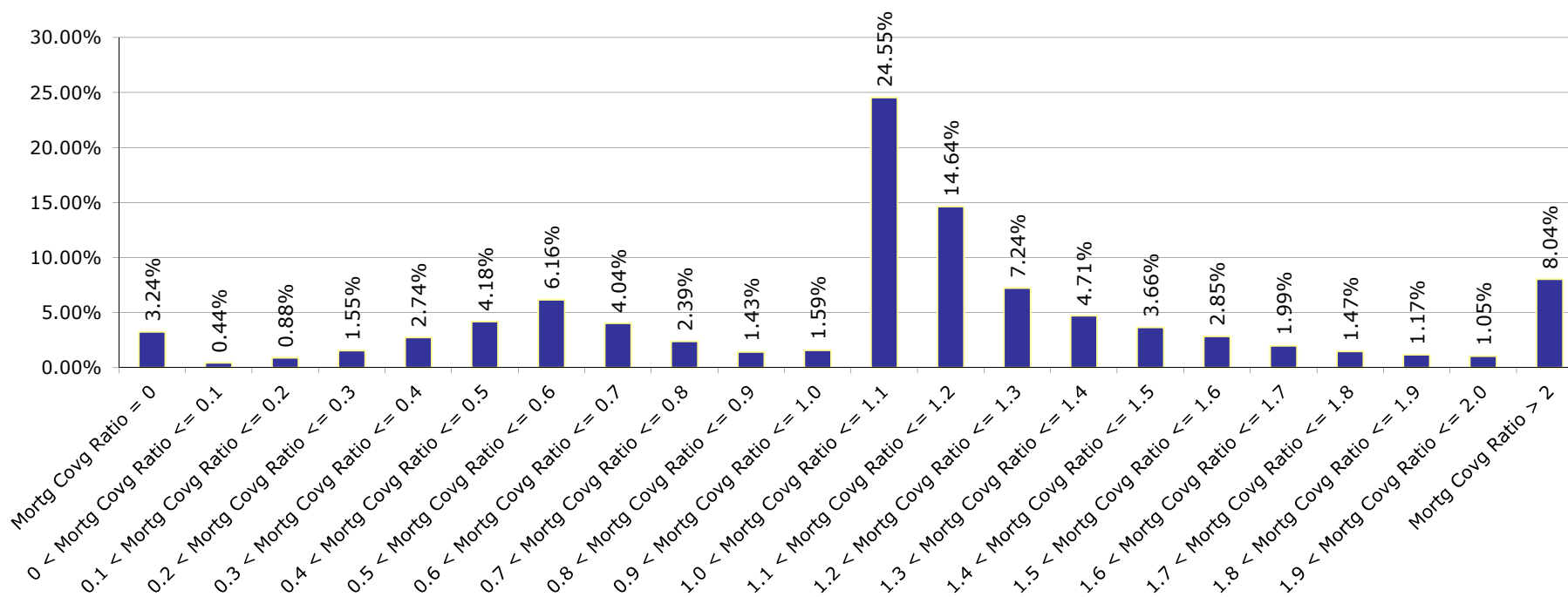
Loan to Value



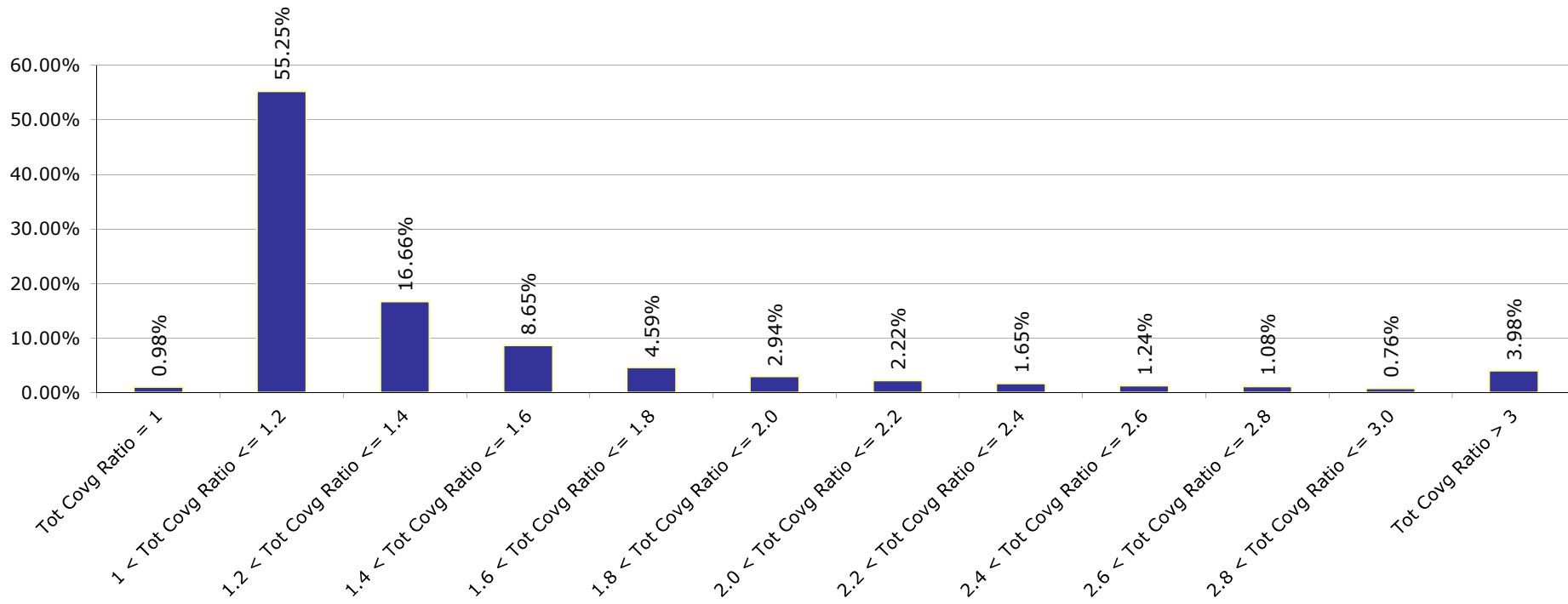
Indexed Loan to Value



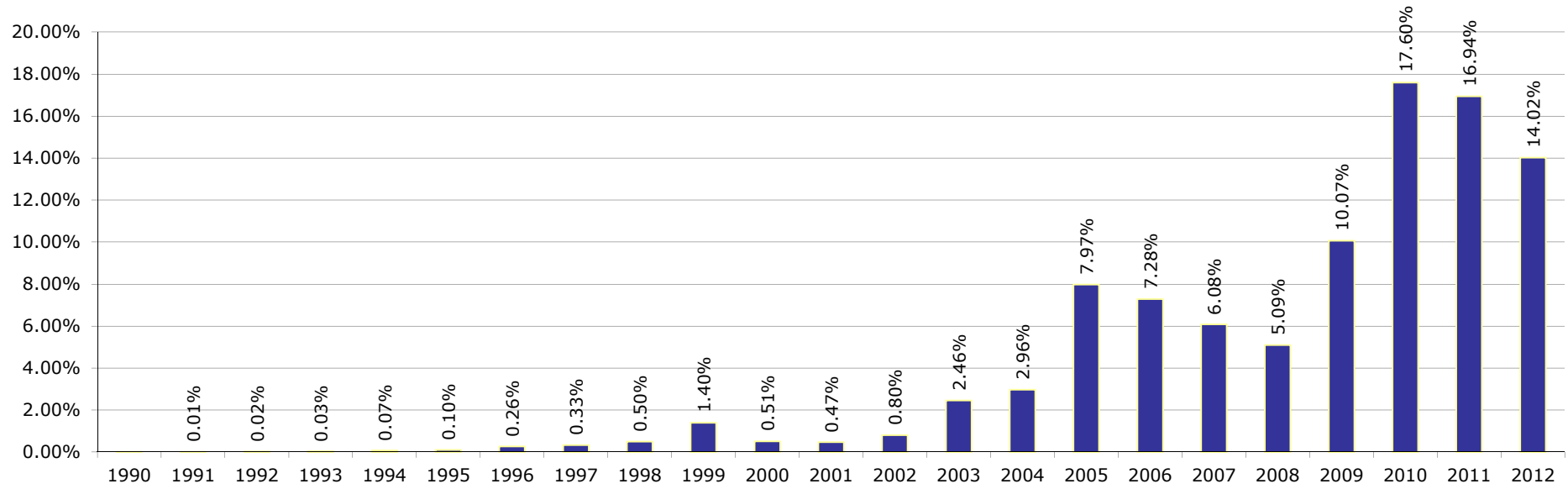
Mortgage Coverage Ratio



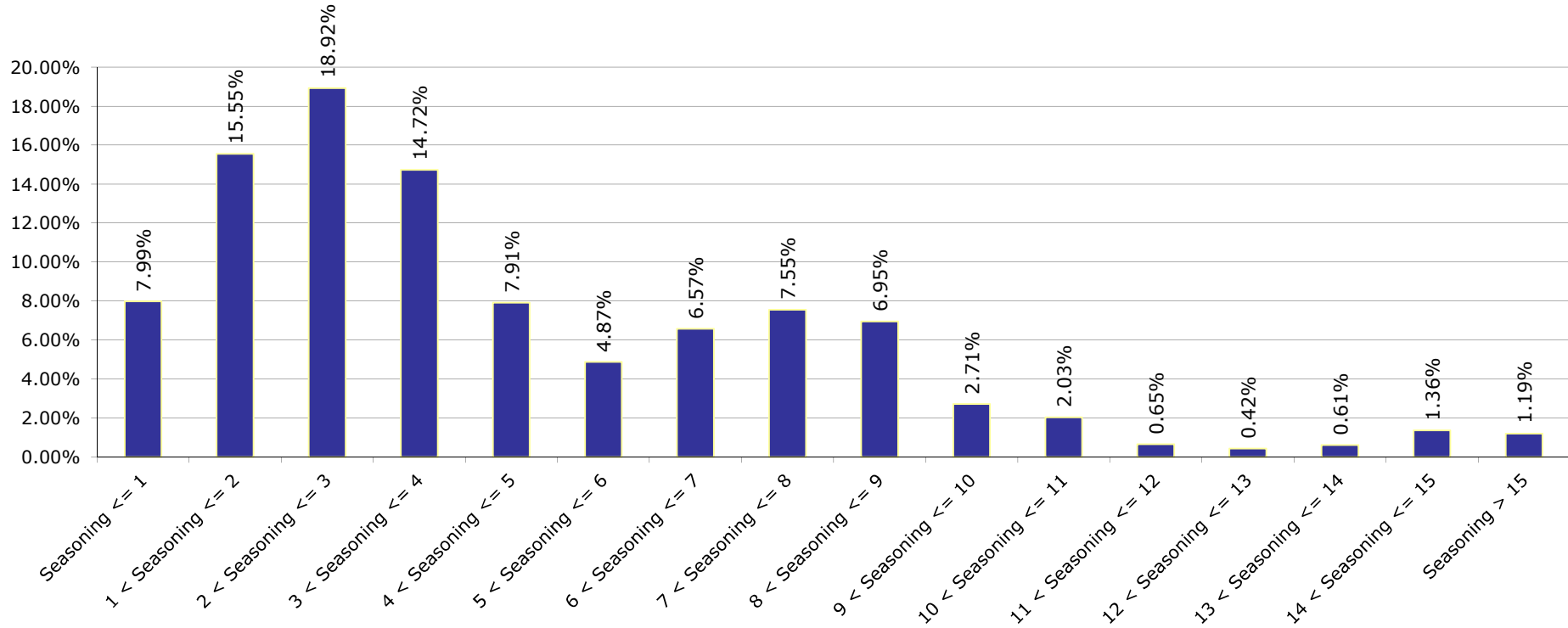
Total Coverage Ratio



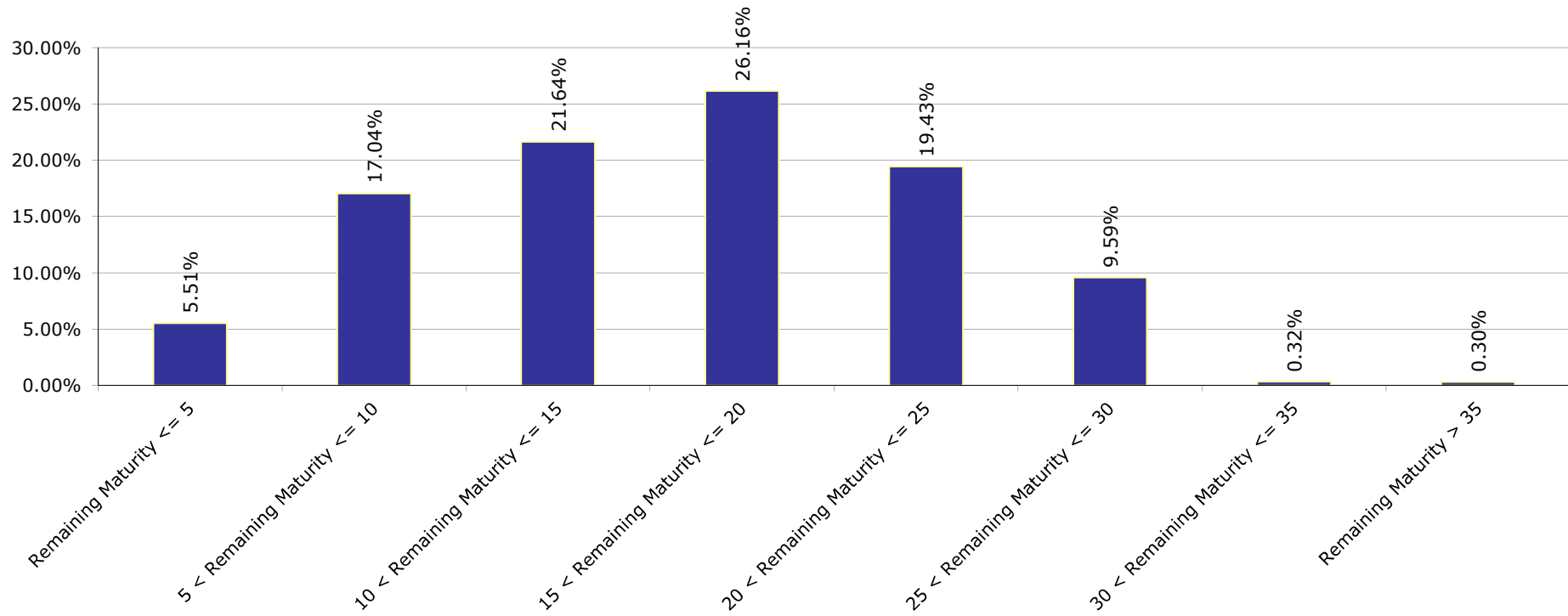
Origination Year



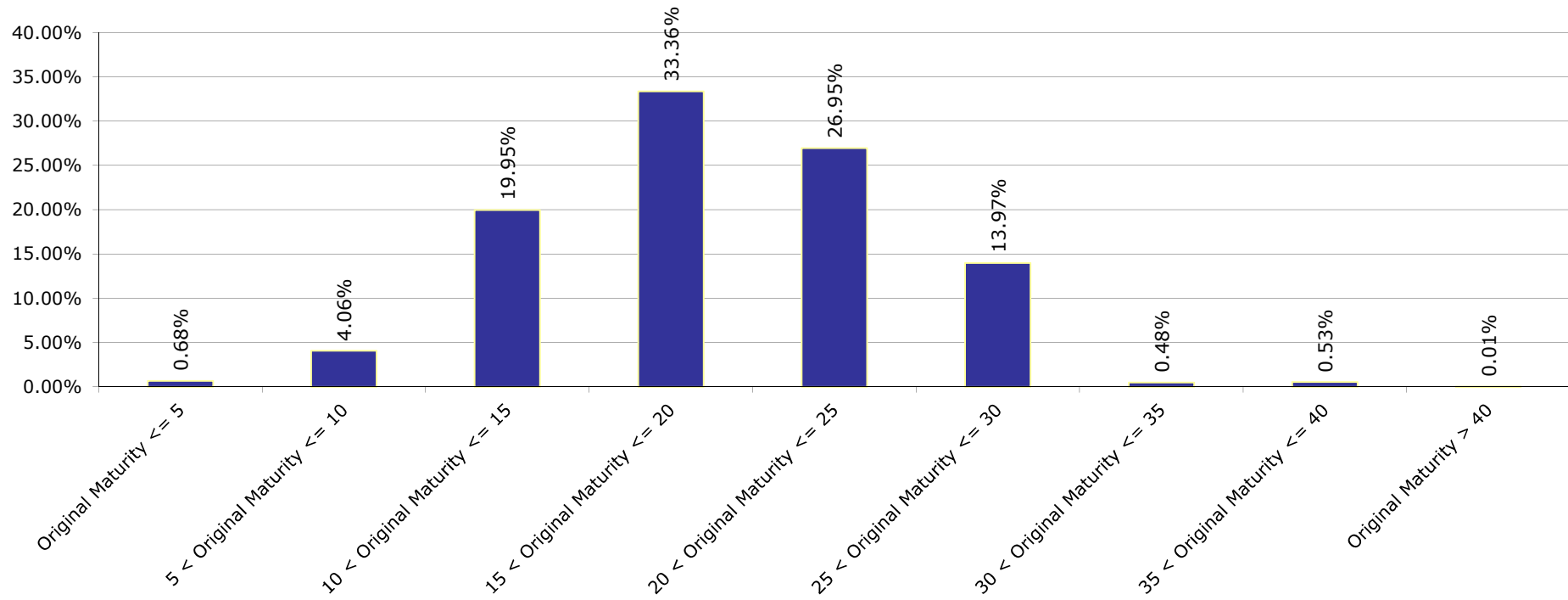
Seasoning



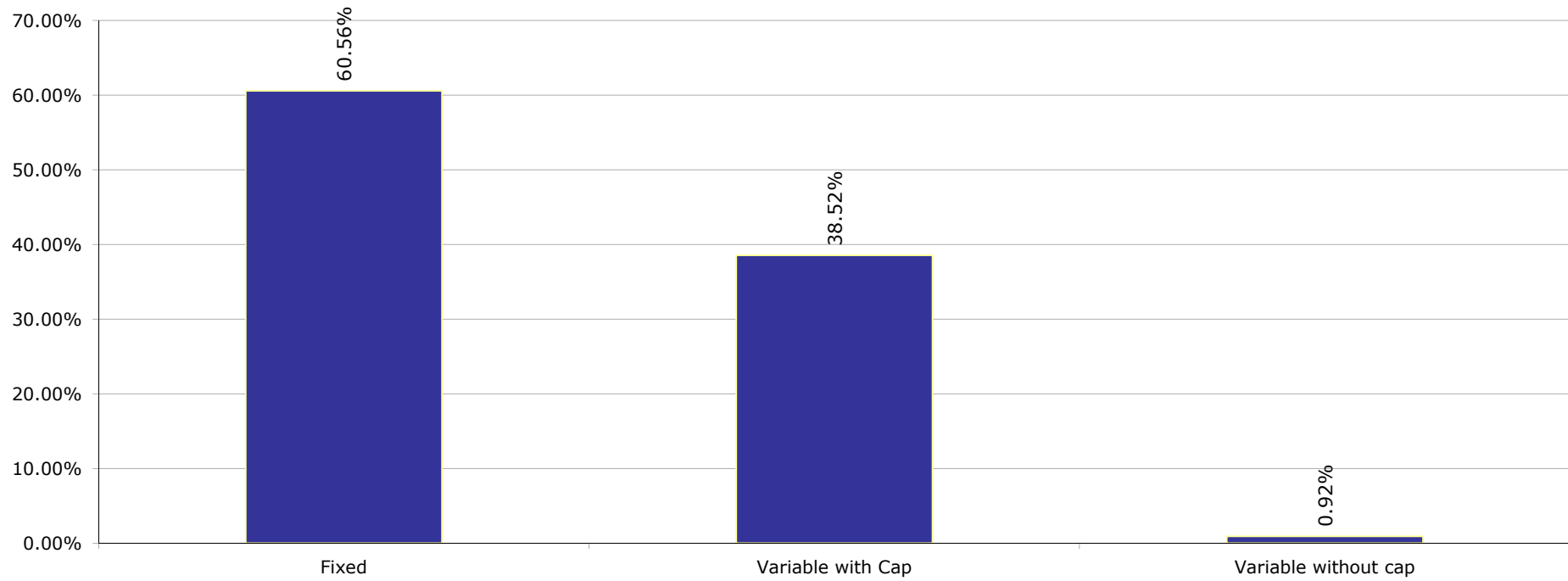
Remaining Maturity



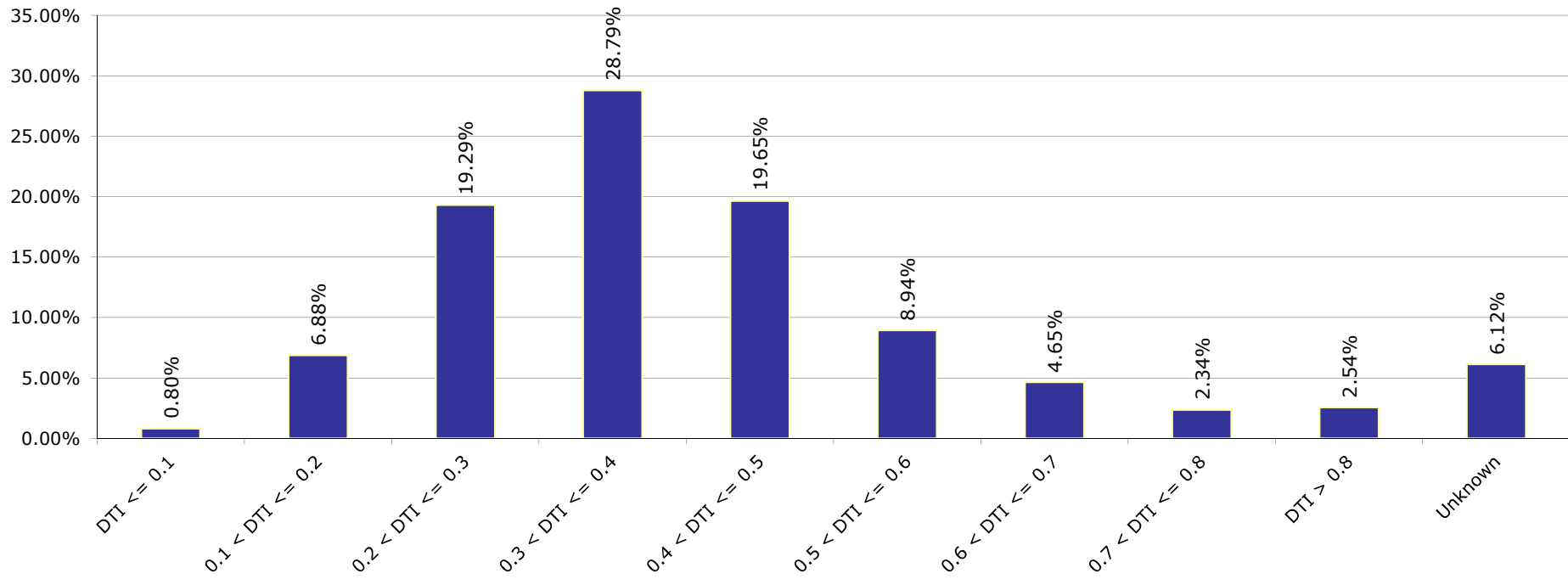
Original Maturity



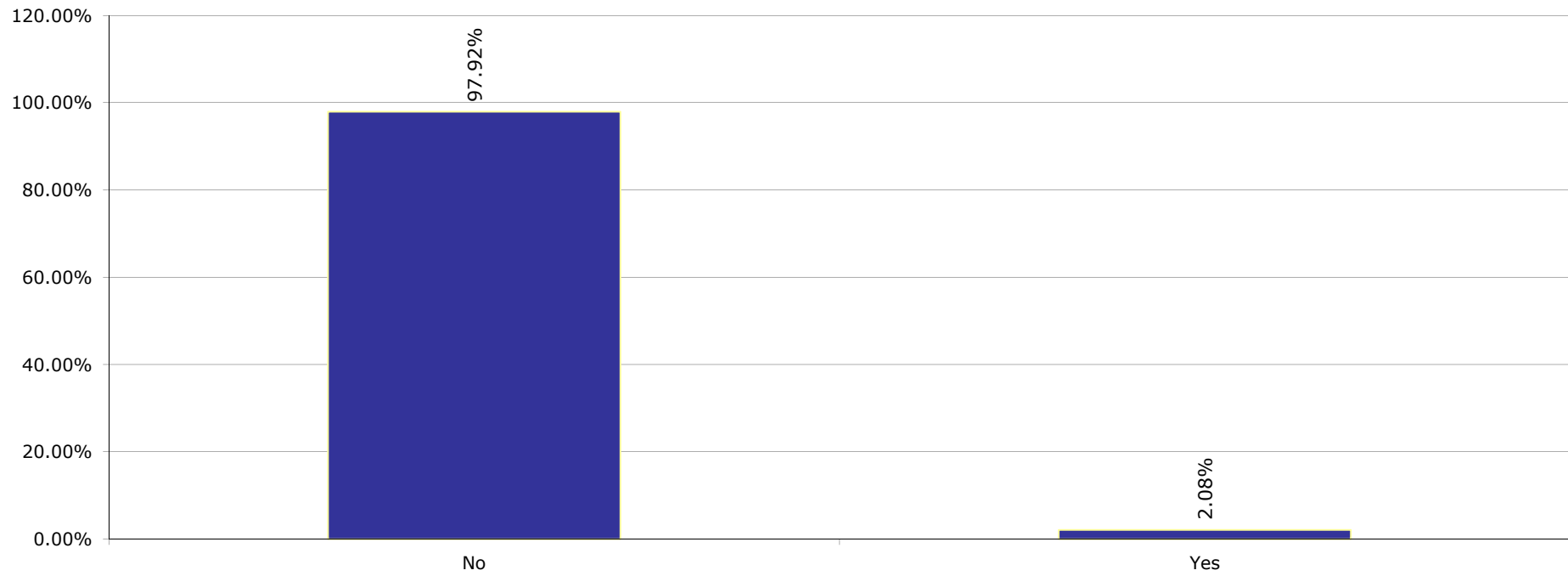
Interest Type



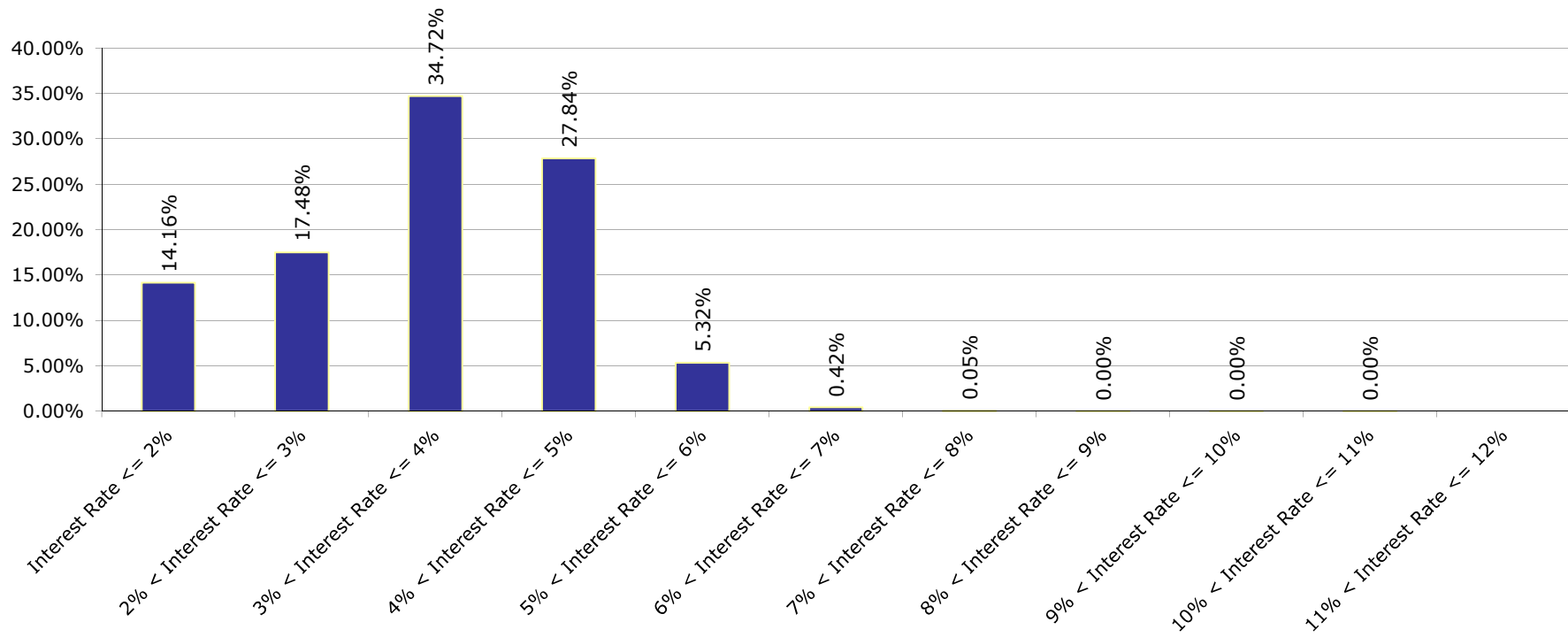
Debt to Income



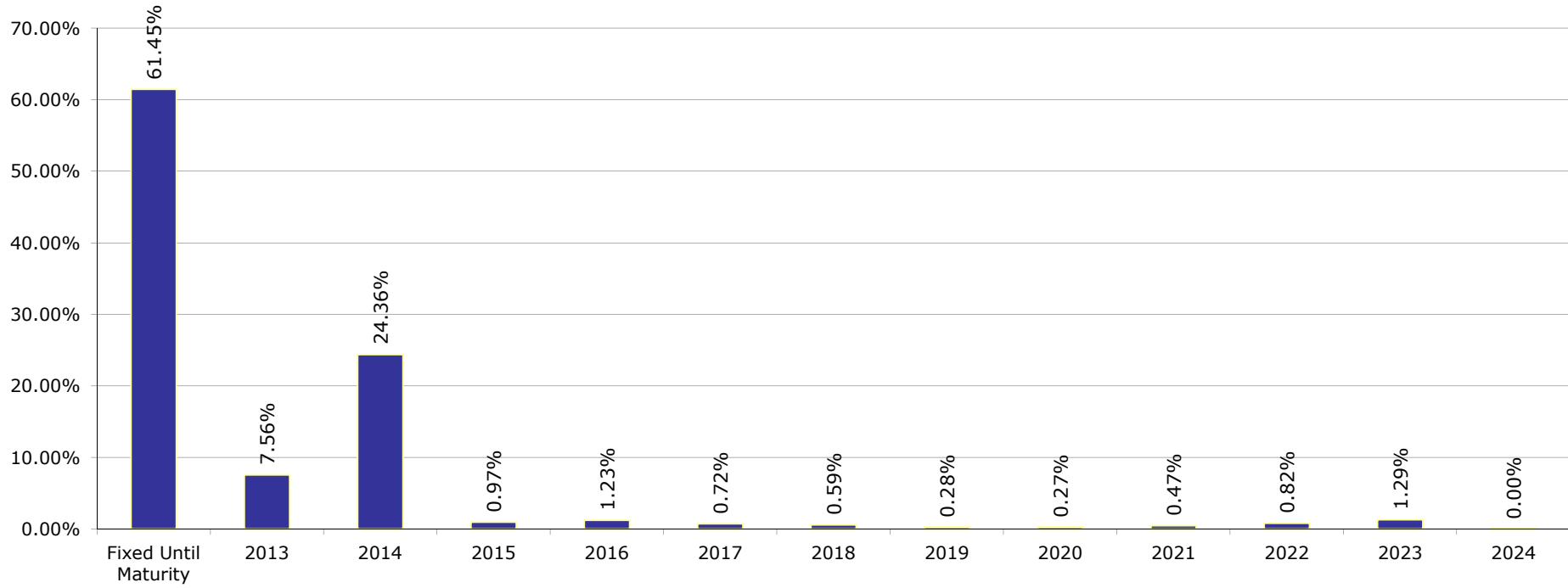
Employee Loans



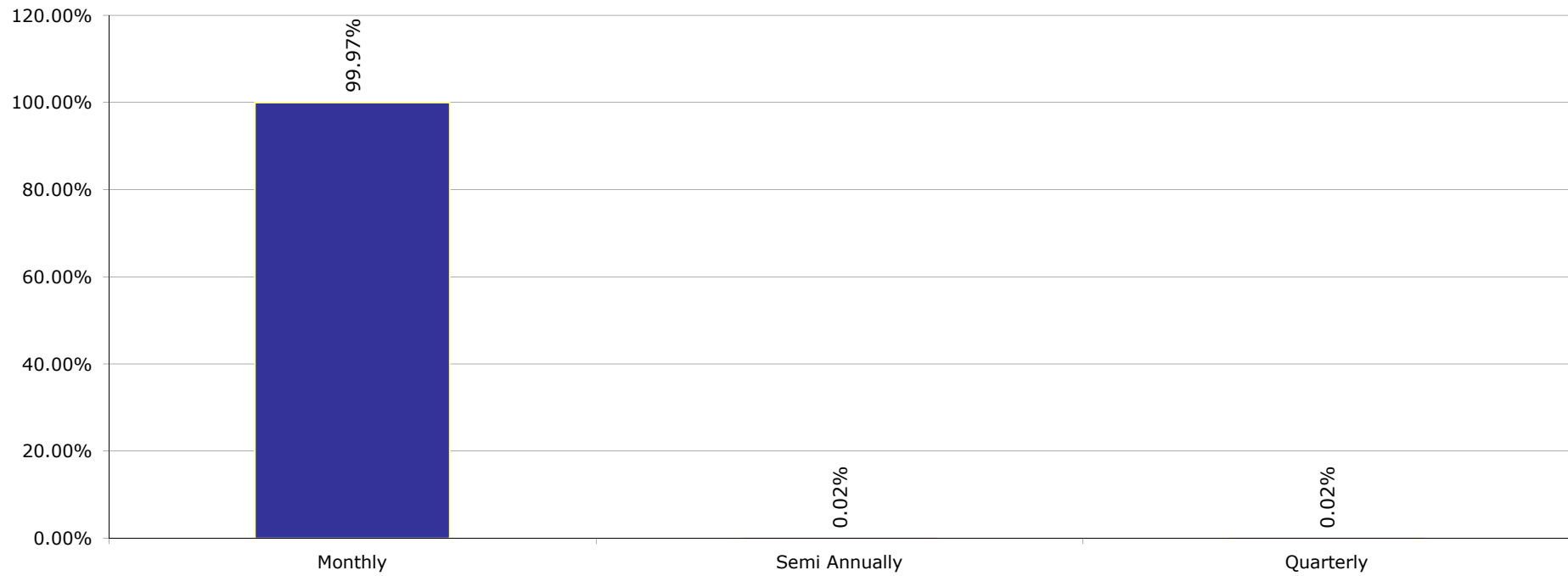
Interest Rate



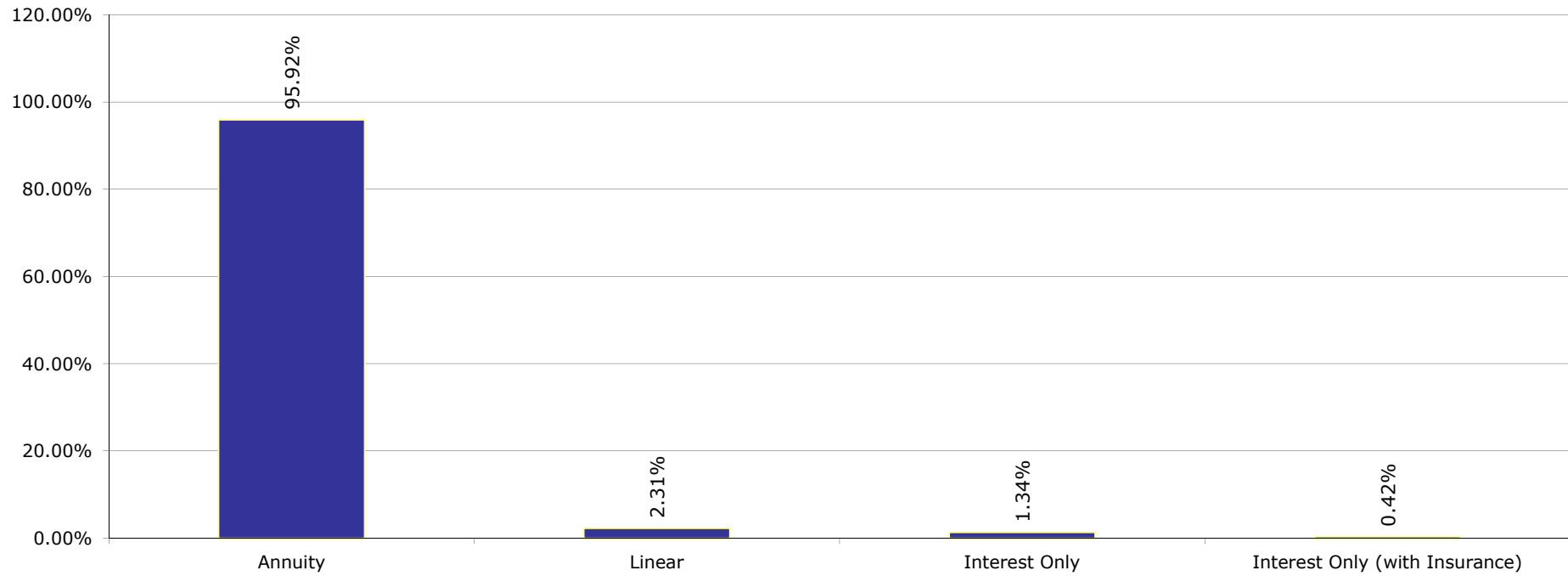
Next Reset Year



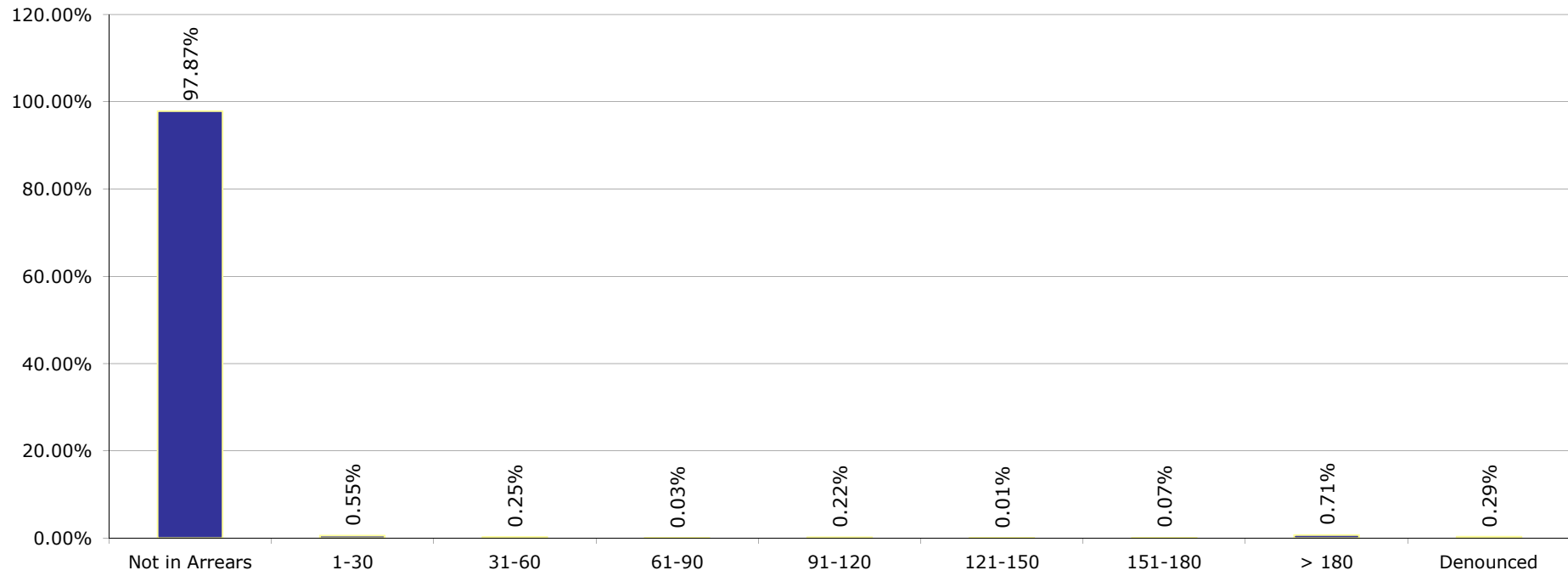
Interest Payment Frequency



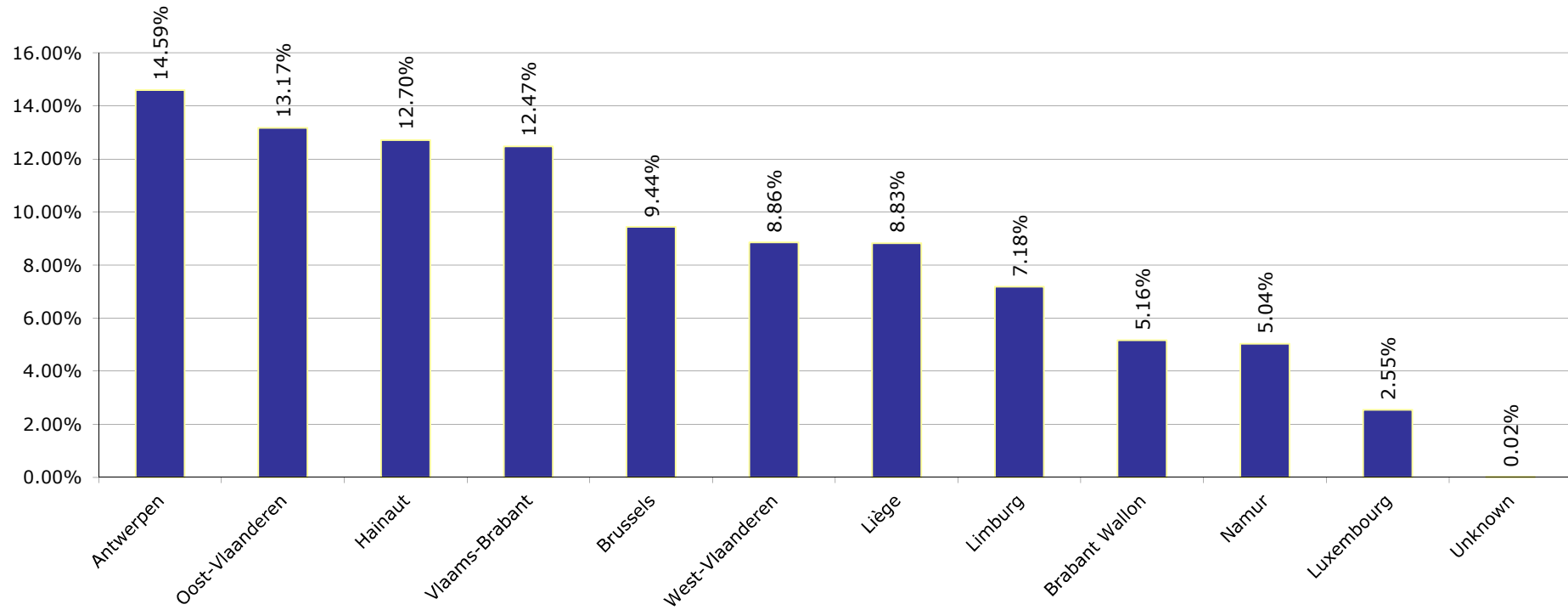
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

1. Key characteristics

Outstanding Principal Balance (EUR)	27,850,613,614
Average Borrower Balance (EUR)	86,592
Maximum Borrower Balance (EUR)	1,988,611
Number of Borrowers	321,629
Number of Advances	494,721
Weighted Average Seasoning (years)	4.6
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	54.34%
Weighted Mortg Covg Ratio	120.7%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

2. Loan Size

Ranges	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50000	3,114,252,841	11.18%	133,111	41.39%
50000 < Loan Size <= 100000	5,905,300,103	21.20%	80,088	24.90%
100000 < Loan Size <= 150000	6,568,282,244	23.58%	53,283	16.57%
150000 < Loan Size <= 200000	5,156,516,748	18.51%	29,931	9.31%
200000 < Loan Size <= 250000	3,081,735,780	11.07%	13,894	4.32%
250000 < Loan Size <= 300000	1,488,972,487	5.35%	5,476	1.70%
300000 < Loan Size <= 350000	772,606,362	2.77%	2,397	0.75%
350000 < Loan Size <= 400000	453,173,043	1.63%	1,215	0.38%
400000 < Loan Size <= 450000	288,175,562	1.03%	679	0.21%
450000 < Loan Size <= 500000	221,635,690	0.80%	468	0.15%
500000 < Loan Size <= 550000	139,885,707	0.50%	267	0.08%
550000 < Loan Size <= 600000	113,499,505	0.41%	198	0.06%
600000 < Loan Size <= 650000	73,964,637	0.27%	119	0.04%
650000 < Loan Size <= 700000	68,744,507	0.25%	102	0.03%
700000 < Loan Size <= 750000	48,657,176	0.17%	67	0.02%
750000 < Loan Size <= 800000	45,071,000	0.16%	58	0.02%
800000 < Loan Size <= 850000	37,099,881	0.13%	45	0.01%
850000 < Loan Size <= 900000	21,852,424	0.08%	25	0.01%
900000 < Loan Size <= 950000	32,427,822	0.12%	35	0.01%
950000 < Loan Size <= 1000000	26,356,619	0.09%	27	0.01%
Loan Size > 1000000	192,403,476	0.69%	144	0.04%
Total	27,850,613,614	100.00%	321,629	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
LTV <=0.1	432,531,674	1.55%	38,248	11.89%
0.1 < LTV <= 0.2	1,336,036,217	4.80%	40,954	12.73%
0.2 < LTV <= 0.3	2,218,891,886	7.97%	41,095	12.78%
0.3 < LTV <= 0.4	2,738,720,884	9.83%	37,266	11.59%
0.4 < LTV <= 0.5	3,068,877,944	11.02%	32,426	10.08%
0.5 < LTV <= 0.6	2,980,219,068	10.70%	27,737	8.62%
0.6 < LTV <= 0.7	3,092,709,553	11.10%	25,402	7.90%
0.7 < LTV <= 0.8	3,177,956,939	11.41%	22,775	7.08%
0.8 < LTV <= 0.9	3,702,114,726	13.29%	24,467	7.61%
0.9 < LTV <= 1.0	4,363,178,747	15.67%	26,827	8.34%
LTV >1	739,375,975	2.65%	4,432	1.38%
Total	27,850,613,614	100.00%	321,629	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

4. Indexed Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
Indexed LTV <=0.1	1,053,253,058	3.78%	62,916	19.56%
0.1 < Indexed LTV <= 0.2	2,505,963,285	9.00%	54,490	16.94%
0.2 < Indexed LTV <= 0.3	3,029,143,029	10.88%	41,633	12.94%
0.3 < Indexed LTV <= 0.4	3,169,376,282	11.38%	33,370	10.38%
0.4 < Indexed LTV <= 0.5	3,054,762,476	10.97%	27,047	8.41%
0.5 < Indexed LTV <= 0.6	2,758,609,118	9.91%	22,022	6.85%
0.6 < Indexed LTV <= 0.7	2,788,066,006	10.01%	20,098	6.25%
0.7 < Indexed LTV <= 0.8	2,944,750,149	10.57%	19,611	6.10%
0.8 < Indexed LTV <= 0.9	3,384,755,609	12.15%	21,172	6.58%
0.9 < Indexed LTV <= 1.0	2,791,326,731	10.02%	16,969	5.28%
Indexed LTV > 1	370,607,870	1.33%	2,301	0.72%
Total	27,850,613,614	100.00%	321,629	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

5. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Mortg Covg Ratio = 0	902,706,073	3.24%	10,389	3.23%
0 < Mortg Covg Ratio <= 0.1	122,491,777	0.44%	225	0.07%
0.1 < Mortg Covg Ratio <= 0.2	245,838,415	0.88%	733	0.23%
0.2 < Mortg Covg Ratio <= 0.3	430,296,292	1.55%	1,606	0.50%
0.3 < Mortg Covg Ratio <= 0.4	762,603,374	2.74%	3,366	1.05%
0.4 < Mortg Covg Ratio <= 0.5	1,164,715,830	4.18%	5,912	1.84%
0.5 < Mortg Covg Ratio <= 0.6	1,716,188,698	6.16%	9,273	2.88%
0.6 < Mortg Covg Ratio <= 0.7	1,125,703,308	4.04%	6,811	2.12%
0.7 < Mortg Covg Ratio <= 0.8	664,952,189	2.39%	4,343	1.35%
0.8 < Mortg Covg Ratio <= 0.9	398,964,770	1.43%	2,769	0.86%
0.9 < Mortg Covg Ratio <= 1.0	442,593,253	1.59%	3,125	0.97%
1.0 < Mortg Covg Ratio <= 1.1	6,836,570,703	24.55%	50,269	15.63%
1.1 < Mortg Covg Ratio <= 1.2	4,077,591,658	14.64%	36,061	11.21%
1.2 < Mortg Covg Ratio <= 1.3	2,015,018,002	7.24%	20,862	6.49%
1.3 < Mortg Covg Ratio <= 1.4	1,311,776,778	4.71%	15,892	4.94%
1.4 < Mortg Covg Ratio <= 1.5	1,018,900,063	3.66%	13,932	4.33%
1.5 < Mortg Covg Ratio <= 1.6	793,739,452	2.85%	11,884	3.69%
1.6 < Mortg Covg Ratio <= 1.7	552,969,481	1.99%	9,287	2.89%
1.7 < Mortg Covg Ratio <= 1.8	409,962,762	1.47%	7,437	2.31%
1.8 < Mortg Covg Ratio <= 1.9	325,383,144	1.17%	6,378	1.98%
1.9 < Mortg Covg Ratio <= 2.0	292,278,947	1.05%	6,141	1.91%
Mortg Covg Ratio > 2	2,239,368,642	8.04%	94,934	29.52%
Total	27,850,613,614	100.00%	321,629	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

6. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Tot Covg Ratio = 1	272,875,185	0.98%	1,909	0.59%
1 < Tot Covg Ratio <= 1.2	15,387,215,484	55.25%	106,914	33.24%
1.2 < Tot Covg Ratio <= 1.4	4,639,619,764	16.66%	44,115	13.72%
1.4 < Tot Covg Ratio <= 1.6	2,409,198,234	8.65%	29,653	9.22%
1.6 < Tot Covg Ratio <= 1.8	1,278,577,355	4.59%	18,907	5.88%
1.8 < Tot Covg Ratio <= 2.0	818,373,211	2.94%	14,043	4.37%
2.0 < Tot Covg Ratio <= 2.2	617,091,576	2.22%	11,560	3.59%
2.2 < Tot Covg Ratio <= 2.4	460,714,659	1.65%	9,483	2.95%
2.4 < Tot Covg Ratio <= 2.6	344,760,758	1.24%	8,137	2.53%
2.6 < Tot Covg Ratio <= 2.8	300,731,778	1.08%	8,191	2.55%
2.8 < Tot Covg Ratio <= 3.0	211,792,612	0.76%	5,957	1.85%
Tot Covg Ratio > 3	1,109,662,998	3.98%	62,760	19.51%
Total	27,850,613,614	100.00%	321,629	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

7. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	3,497,938	0.01%	513	0.10%
1991	3,104,819	0.01%	288	0.06%
1992	6,273,002	0.02%	498	0.10%
1993	8,965,519	0.03%	1,404	0.28%
1994	20,012,852	0.07%	2,838	0.57%
1995	28,380,572	0.10%	2,646	0.53%
1996	72,620,319	0.26%	4,706	0.95%
1997	91,081,262	0.33%	5,044	1.02%
1998	139,891,659	0.50%	7,981	1.61%
1999	389,570,084	1.40%	25,824	5.22%
2000	142,753,133	0.51%	7,527	1.52%
2001	130,170,973	0.47%	5,658	1.14%
2002	222,912,977	0.80%	7,743	1.57%
2003	684,101,265	2.46%	20,191	4.08%
2004	825,171,414	2.96%	22,682	4.58%
2005	2,220,465,524	7.97%	54,509	11.02%
2006	2,027,878,759	7.28%	38,133	7.71%
2007	1,693,809,234	6.08%	28,870	5.84%
2008	1,417,557,242	5.09%	25,600	5.17%
2009	2,803,384,249	10.07%	42,844	8.66%
2010	4,900,551,193	17.60%	64,743	13.09%
2011	4,717,019,163	16.94%	60,027	12.13%
2012	3,903,553,243	14.02%	47,513	9.60%
2013	1,397,887,217	5.02%	16,939	3.42%
Total	27,850,613,614	100.00%	494,721	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

8. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Seasoning <= 1	2,224,089,295	7.99%	26,999	5.46%
1 < Seasoning <= 2	4,330,770,474	15.55%	53,373	10.79%
2 < Seasoning <= 3	5,268,840,257	18.92%	67,570	13.66%
3 < Seasoning <= 4	4,100,259,939	14.72%	55,114	11.14%
4 < Seasoning <= 5	2,203,991,741	7.91%	36,134	7.30%
5 < Seasoning <= 6	1,357,332,940	4.87%	24,635	4.98%
6 < Seasoning <= 7	1,829,304,504	6.57%	30,885	6.24%
7 < Seasoning <= 8	2,101,508,637	7.55%	42,886	8.67%
8 < Seasoning <= 9	1,935,229,402	6.95%	48,570	9.82%
9 < Seasoning <= 10	755,447,572	2.71%	22,205	4.49%
10 < Seasoning <= 11	565,076,251	2.03%	16,241	3.28%
11 < Seasoning <= 12	181,690,563	0.65%	6,751	1.36%
12 < Seasoning <= 13	117,794,158	0.42%	5,493	1.11%
13 < Seasoning <= 14	169,466,113	0.61%	8,734	1.77%
14 < Seasoning <= 15	377,989,958	1.36%	26,515	5.36%
Seasoning > 15	331,821,812	1.19%	22,616	4.57%
Total	27,850,613,614	100.00%	494,721	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

9. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Remaining Maturity <= 5	1,535,703,641	5.51%	103,258	20.87%
5 < Remaining Maturity <= 10	4,744,671,283	17.04%	135,067	27.30%
10 < Remaining Maturity <= 15	6,026,802,808	21.64%	97,503	19.71%
15 < Remaining Maturity <= 20	7,284,913,896	26.16%	82,211	16.62%
20 < Remaining Maturity <= 25	5,412,598,465	19.43%	51,683	10.45%
25 < Remaining Maturity <= 30	2,670,993,456	9.59%	23,420	4.73%
30 < Remaining Maturity <= 35	90,042,635	0.32%	828	0.17%
Remaining Maturity > 35	84,887,429	0.30%	751	0.15%
Total	27,850,613,614	100.00%	494,721	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

10. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Original Maturity <= 5	190,324,577	0.68%	3,101	0.63%
5 < Original Maturity <= 10	1,131,558,554	4.06%	47,467	9.59%
10 < Original Maturity <= 15	5,556,723,977	19.95%	162,422	32.83%
15 < Original Maturity <= 20	9,291,343,184	33.36%	160,865	32.52%
20 < Original Maturity <= 25	7,506,010,314	26.95%	81,672	16.51%
25 < Original Maturity <= 30	3,890,681,108	13.97%	36,646	7.41%
30 < Original Maturity <= 35	133,537,833	0.48%	1,188	0.24%
35 < Original Maturity <= 40	148,893,640	0.53%	1,348	0.27%
Original Maturity > 40	1,540,427	0.01%	12	0.00%
Total	27,850,613,614	100.00%	494,721	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

11. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	16,865,562,198	60.56%	319,570	64.60%
Variable with Cap	10,728,021,576	38.52%	155,424	31.42%
Variable without cap	257,029,840	0.92%	19,727	3.99%
Total	27,850,613,614	100.00%	494,721	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

12. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
DTI <= 0.1	221,894,979	0.80%	8,145	1.65%
0.1 < DTI <= 0.2	1,914,897,000	6.88%	48,478	9.80%
0.2 < DTI <= 0.3	5,372,447,597	19.29%	101,694	20.56%
0.3 < DTI <= 0.4	8,018,574,353	28.79%	117,739	23.80%
0.4 < DTI <= 0.5	5,471,945,157	19.65%	71,893	14.53%
0.5 < DTI <= 0.6	2,489,670,223	8.94%	30,544	6.17%
0.6 < DTI <= 0.7	1,294,312,897	4.65%	15,053	3.04%
0.7 < DTI <= 0.8	653,061,321	2.34%	7,323	1.48%
DTI > 0.8	708,077,435	2.54%	8,063	1.63%
Unknown	1,705,732,650	6.12%	85,789	17.34%
Total	27,850,613,614	100.00%	494,721	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

13. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
No	27,271,575,278	97.92%	480,903	97.21%
Yes	579,038,335	2.08%	13,818	2.79%
Total	27,850,613,614	100.00%	494,721	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

14. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
Interest Rate <= 2%	3,943,386,934	14.16%	69,932	14.14%
2% < Interest Rate <= 3%	4,869,042,694	17.48%	67,571	13.66%
3% < Interest Rate <= 4%	9,670,097,691	34.72%	150,469	30.41%
4% < Interest Rate <= 5%	7,754,841,925	27.84%	159,292	32.20%
5% < Interest Rate <= 6%	1,482,571,535	5.32%	39,974	8.08%
6% < Interest Rate <= 7%	115,953,362	0.42%	6,541	1.32%
7% < Interest Rate <= 8%	14,041,468	0.05%	860	0.17%
8% < Interest Rate <= 9%	516,757	0.00%	62	0.01%
9% < Interest Rate <= 10%	127,061	0.00%	15	0.00%
10% < Interest Rate <= 11%	34,186	0.00%	5	0.00%
11% < Interest Rate <= 12%	0	0.00%	0	0.00%
Total	27,850,613,614	100.00%	494,721	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

15. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
Fixed Until Maturity	17,113,491,313	61.45%	338,689	68.46%
2013	2,104,435,553	7.56%	31,153	6.30%
2014	6,784,785,234	24.36%	100,895	20.39%
2015	270,546,892	0.97%	4,648	0.94%
2016	342,091,891	1.23%	4,905	0.99%
2017	199,903,765	0.72%	2,946	0.60%
2018	165,163,779	0.59%	2,651	0.54%
2019	77,455,232	0.28%	1,090	0.22%
2020	74,606,821	0.27%	829	0.17%
2021	130,006,716	0.47%	1,274	0.26%
2022	229,210,713	0.82%	2,274	0.46%
2023	358,841,745	1.29%	3,366	0.68%
2024	73,959	0.00%	1	0.00%
Total	27,850,613,614	100.00%	494,721	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

16. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	27,841,718,132	99.97%	493,968	99.85%
Semi Annually	4,641,580	0.02%	179	0.04%
Quarterly	4,253,901	0.02%	574	0.12%
Total	27,850,613,614	100.00%	494,721	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

17. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	26,714,656,179	95.92%	465,968	94.19%
Linear	643,229,675.29	2.31%	24,563	4.97%
Interest Only	374,573,605.42	1.34%	3,176	0.64%
Interest Only (with Insurance)	118,154,153.54	0.42%	1,014	0.20%
Total	27,850,613,614	100.00%	494,721	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

18. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	27,256,229,429	97.87%	487,653	98.57%
1-30	153,417,223	0.55%	1,945	0.39%
31-60	69,914,805	0.25%	803	0.16%
61-90	7,382,083	0.03%	80	0.02%
91-120	62,576,510	0.22%	685	0.14%
121-150	3,680,711	0.01%	44	0.01%
151-180	18,867,008	0.07%	197	0.04%
> 180	196,733,309	0.71%	2,063	0.42%
Denounced	81,812,536	0.29%	1,251	0.25%
Total	27,850,613,614	100.00%	494,721	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2013

19. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	4,063,503,633	14.59%	71,510	14.45%
Oost-Vlaanderen	3,669,100,403	13.17%	69,249	14.00%
Hainaut	3,537,937,724	12.70%	66,321	13.41%
Vlaams-Brabant	3,472,293,196	12.47%	60,926	12.32%
Brussels	2,628,056,419	9.44%	32,469	6.56%
West-Vlaanderen	2,466,356,775	8.86%	48,983	9.90%
Liège	2,458,557,316	8.83%	45,818	9.26%
Limburg	1,999,518,927	7.18%	38,835	7.85%
Brabant Wallon	1,437,604,509	5.16%	22,339	4.52%
Namur	1,402,397,927	5.04%	25,465	5.15%
Luxembourg	708,879,923	2.55%	12,749	2.58%
Unknown	6,406,862	0.02%	57	0.01%
Total	27,850,613,614	100.00%	494,721	100.00%