

Bass Master Issuer

Report date: 30 September 2014

MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:

Reporting month as of ultimo:

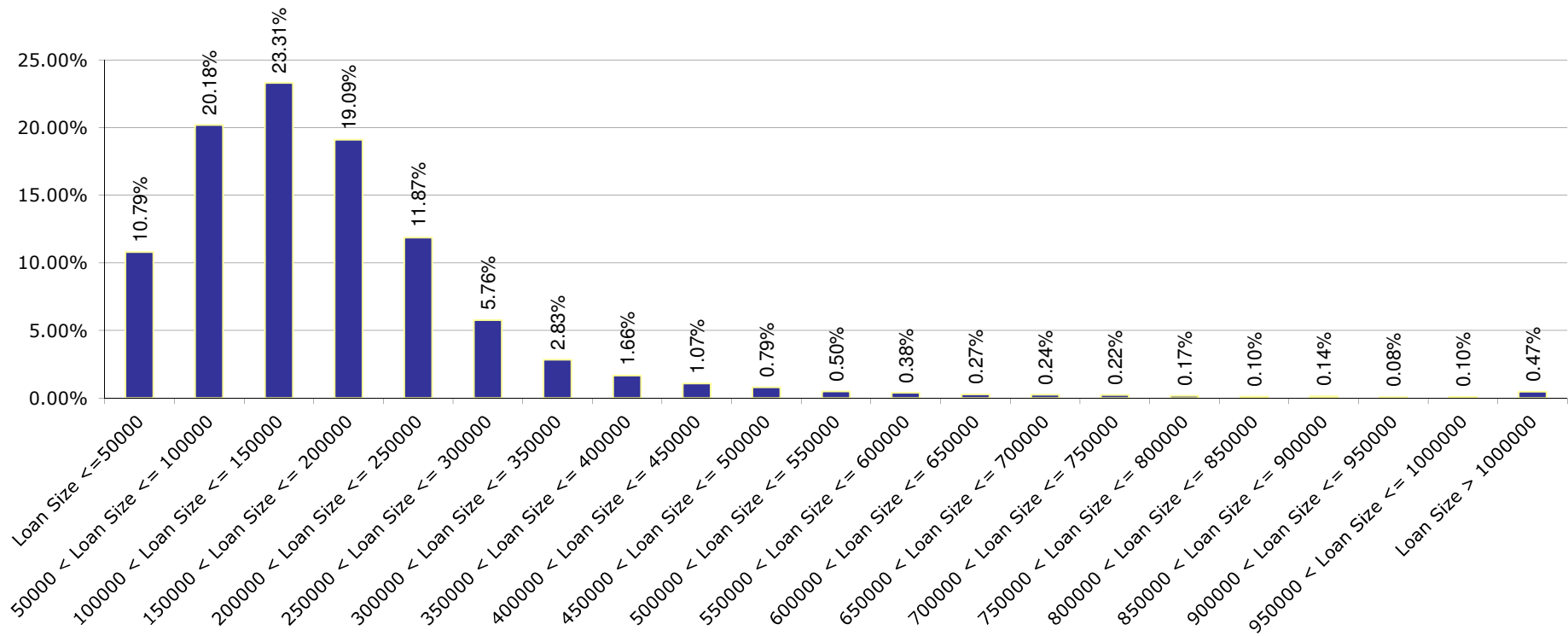
Bass Master Issuer

September 2014

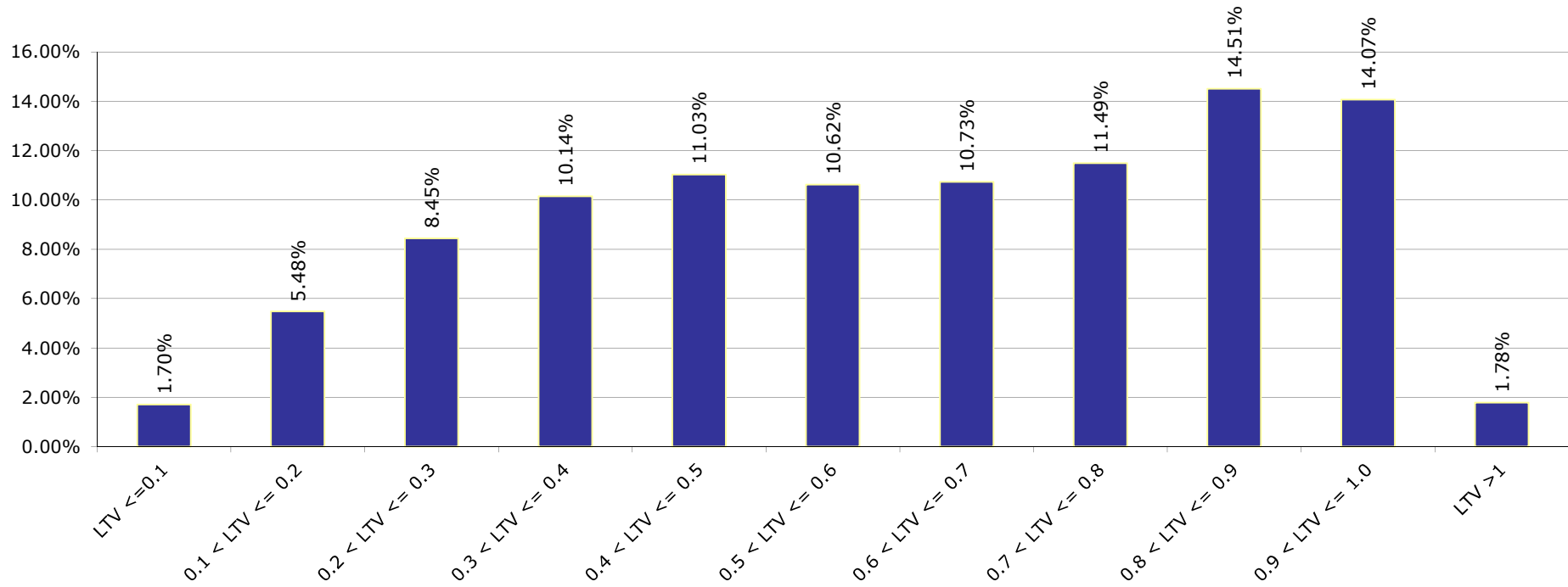
Key Characteristics

Oustanding Principal Balance (EUR)	27,454,714,491
Average Borrower Balance (EUR)	88,796
Maximum Borrower Balance (EUR)	8,445,344
Number of Borrowers	309,236
Number of Advances	481,282
Weighted Average Seasoning (years)	4.9
Weighted Average Remaining Maturity (years)	15.8
Weighted Average Coupon (%)	3.4
Weighted Average DTI	40.7%
Weighted Average LTV	63.3%
Weighted Average Indexed LTV	Under review
Weighted Mortgage Coverage Ratio	120.7%

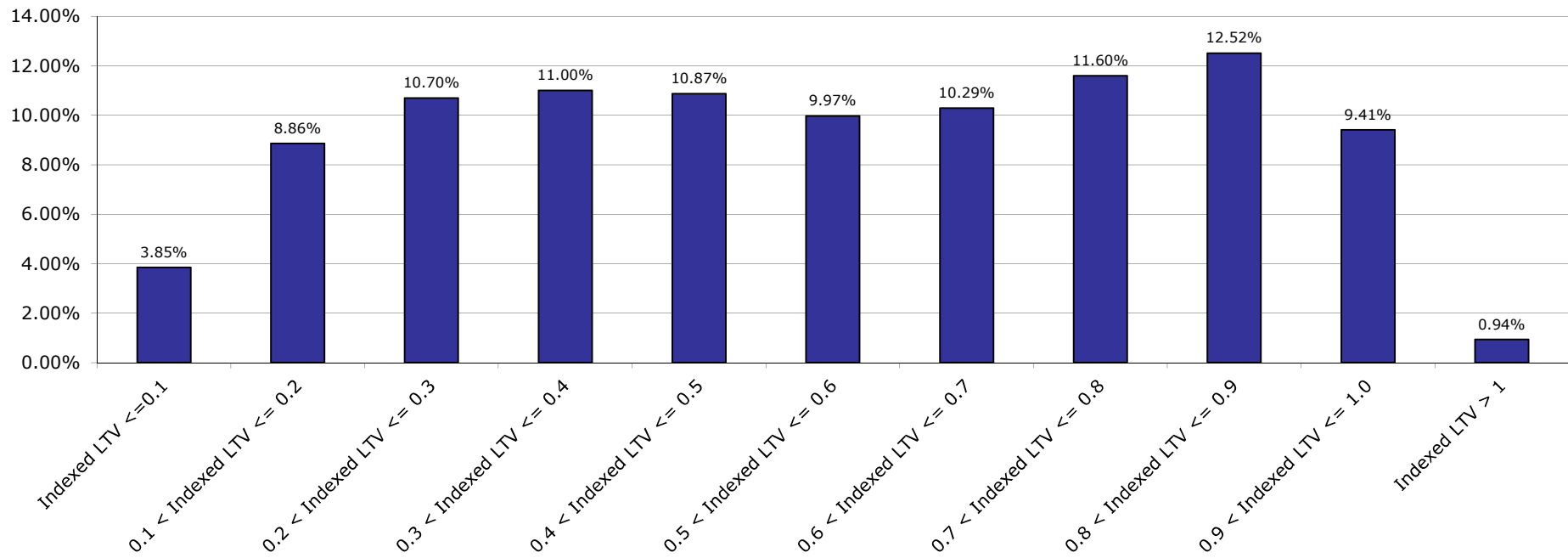
Loan Size



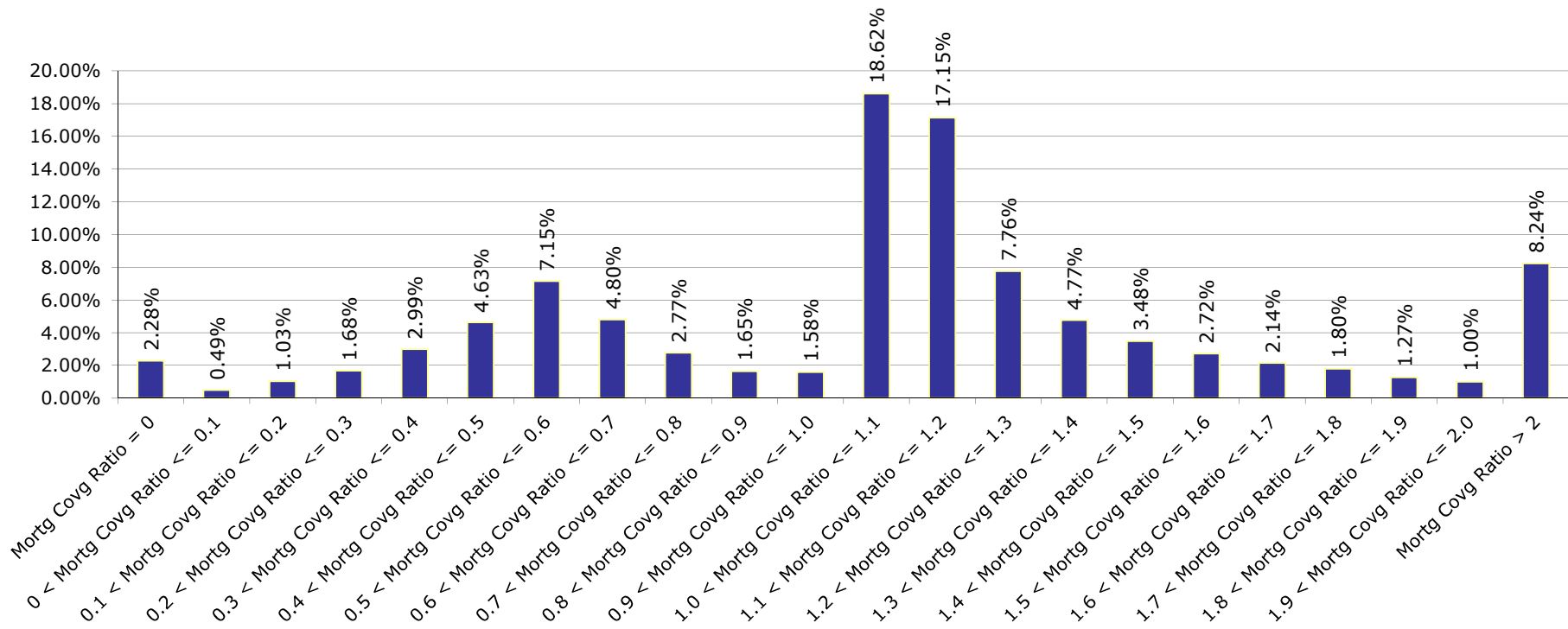
Loan to Value



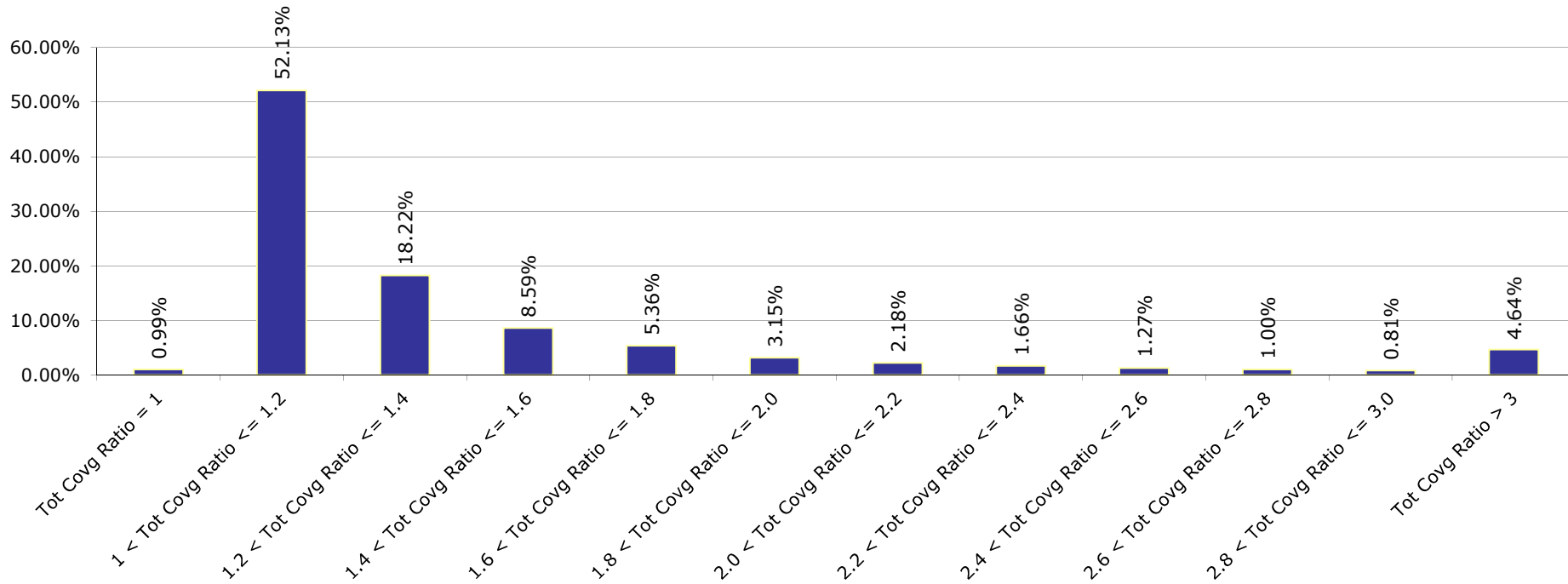
Indexed Loan to Value



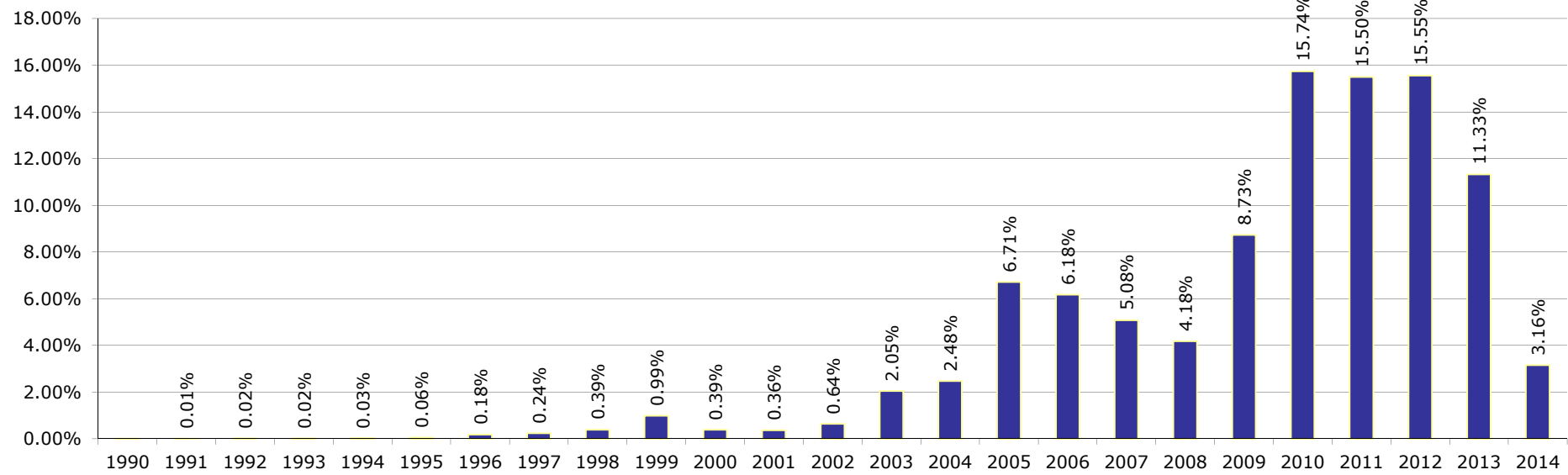
Mortgage Coverage Ratio



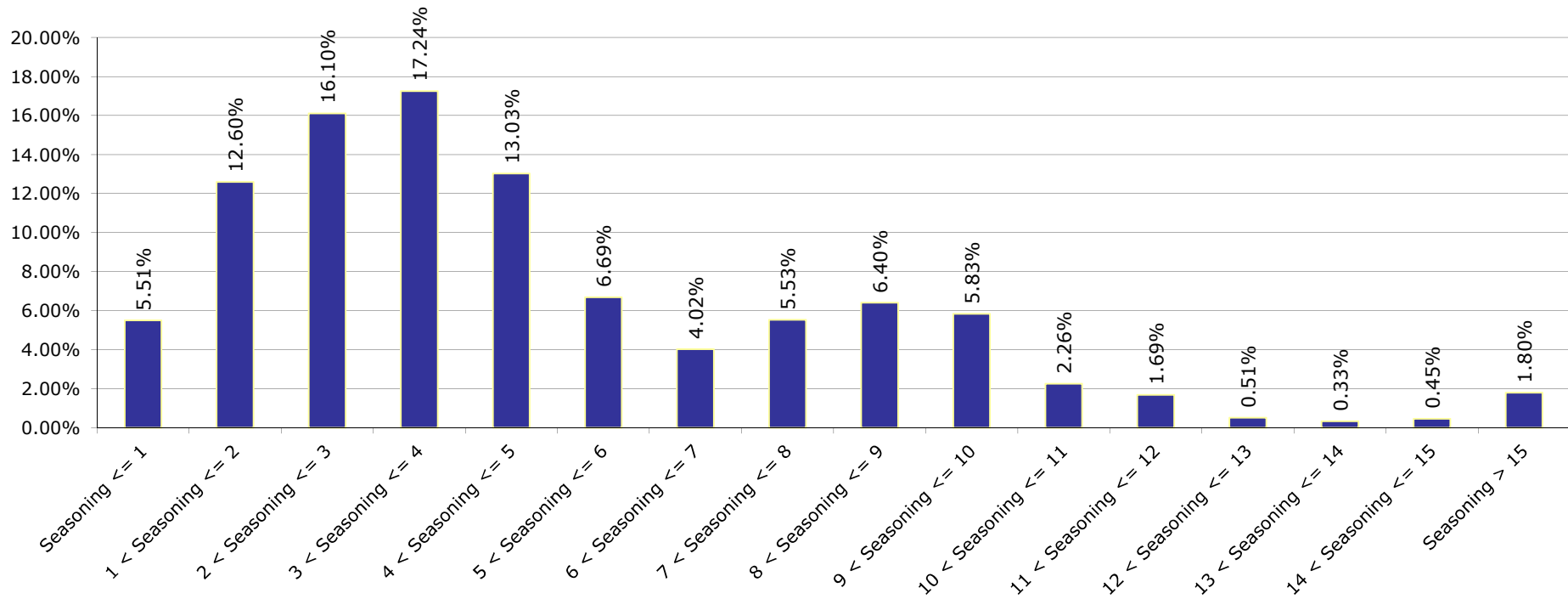
Total Coverage Ratio



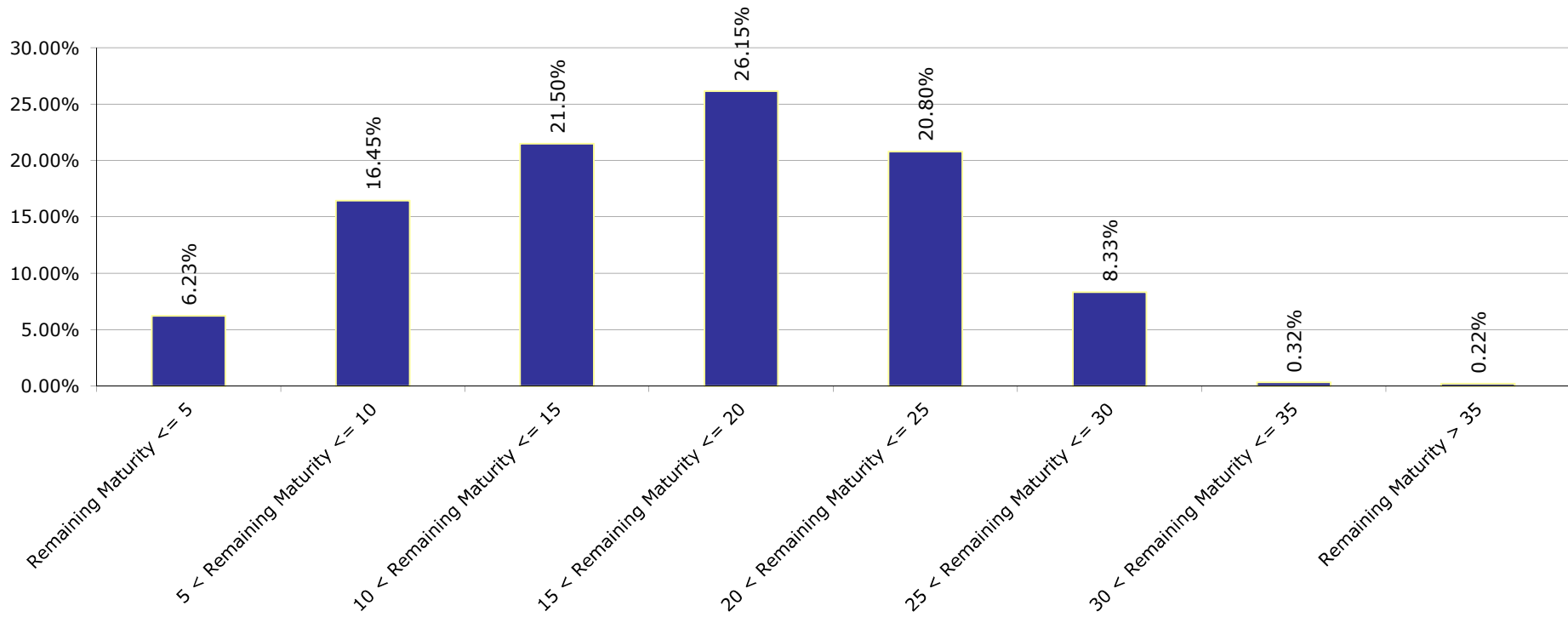
Origination Year



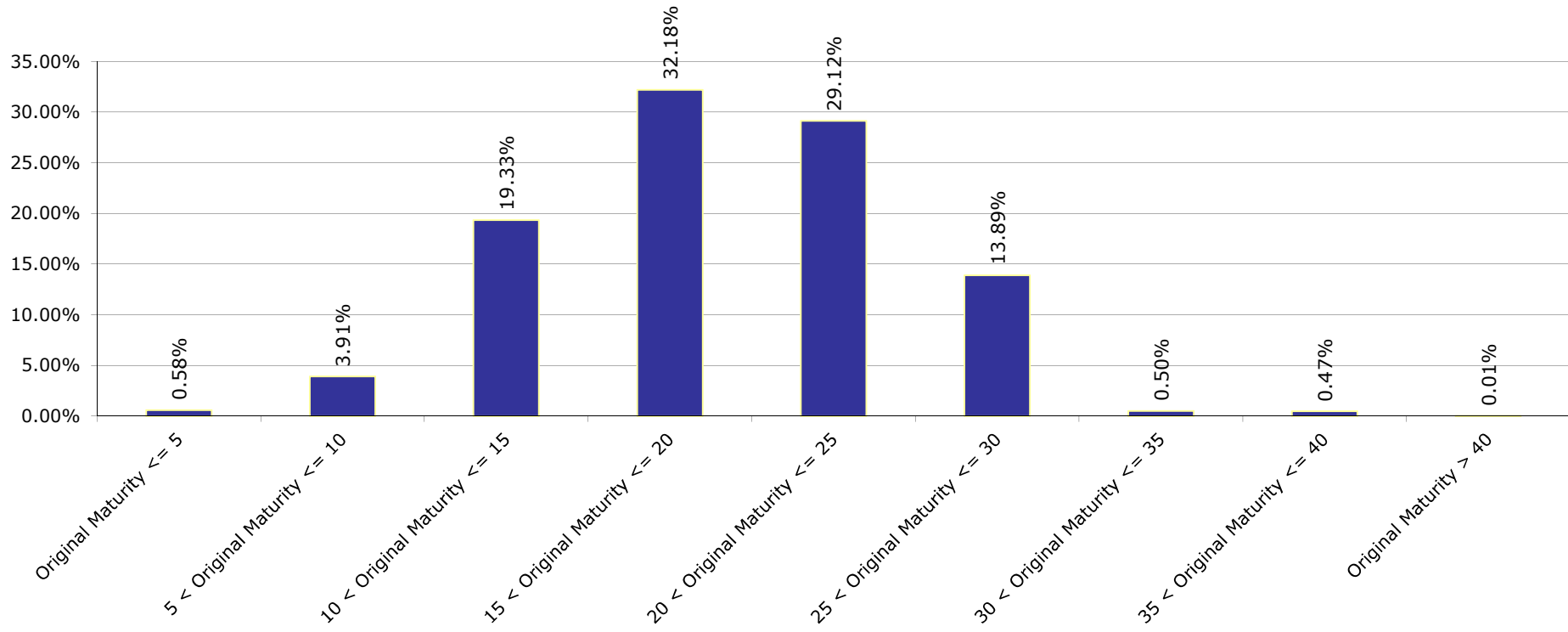
Seasoning



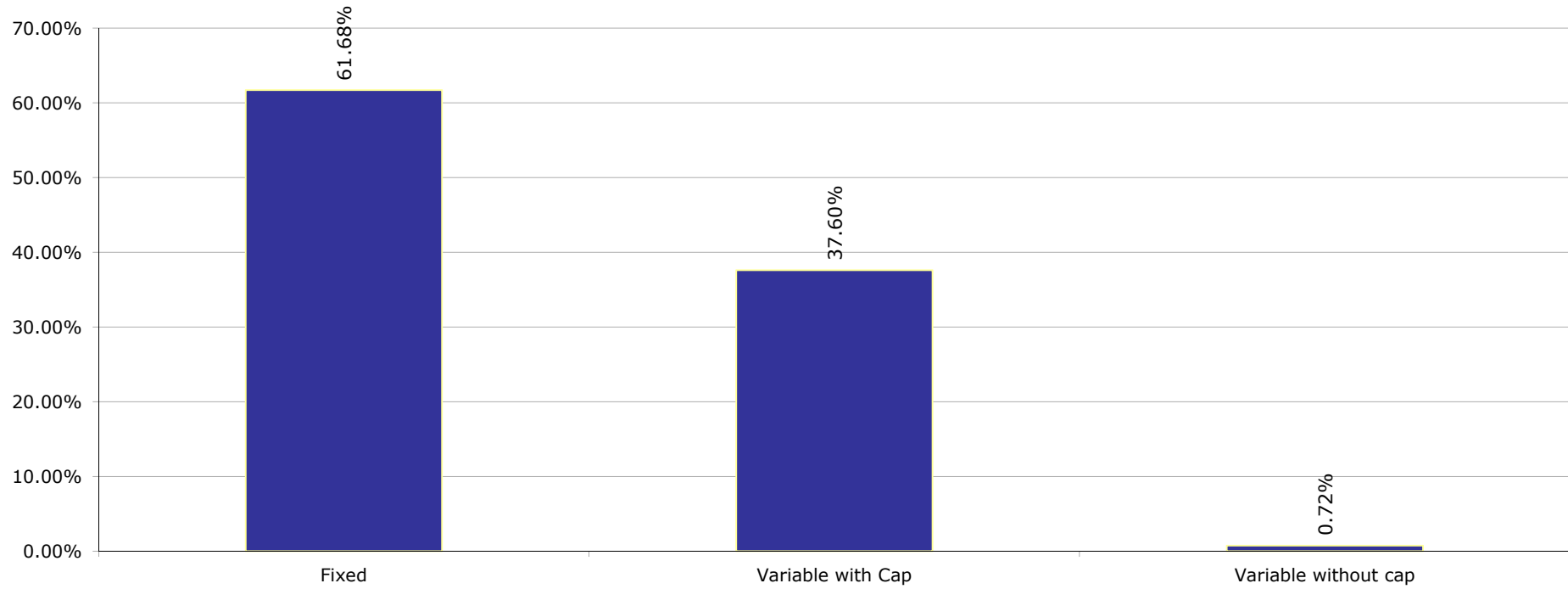
Remaining Maturity



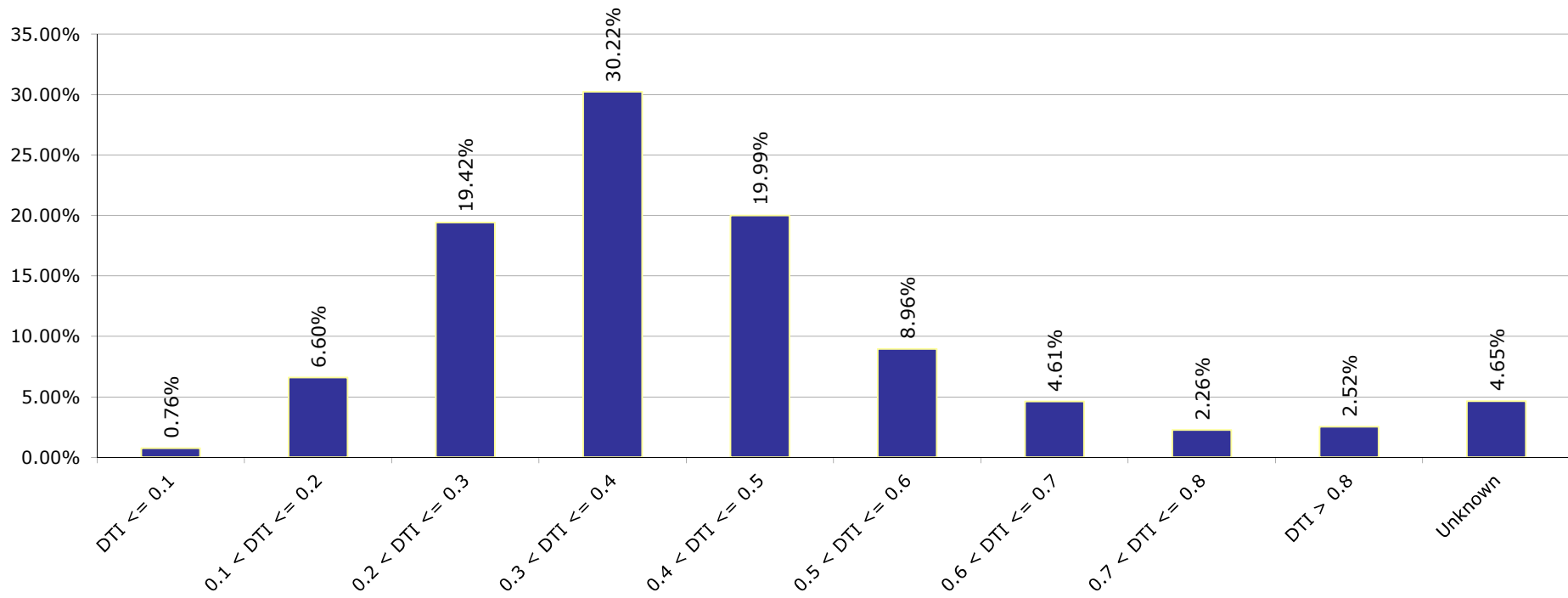
Original Maturity



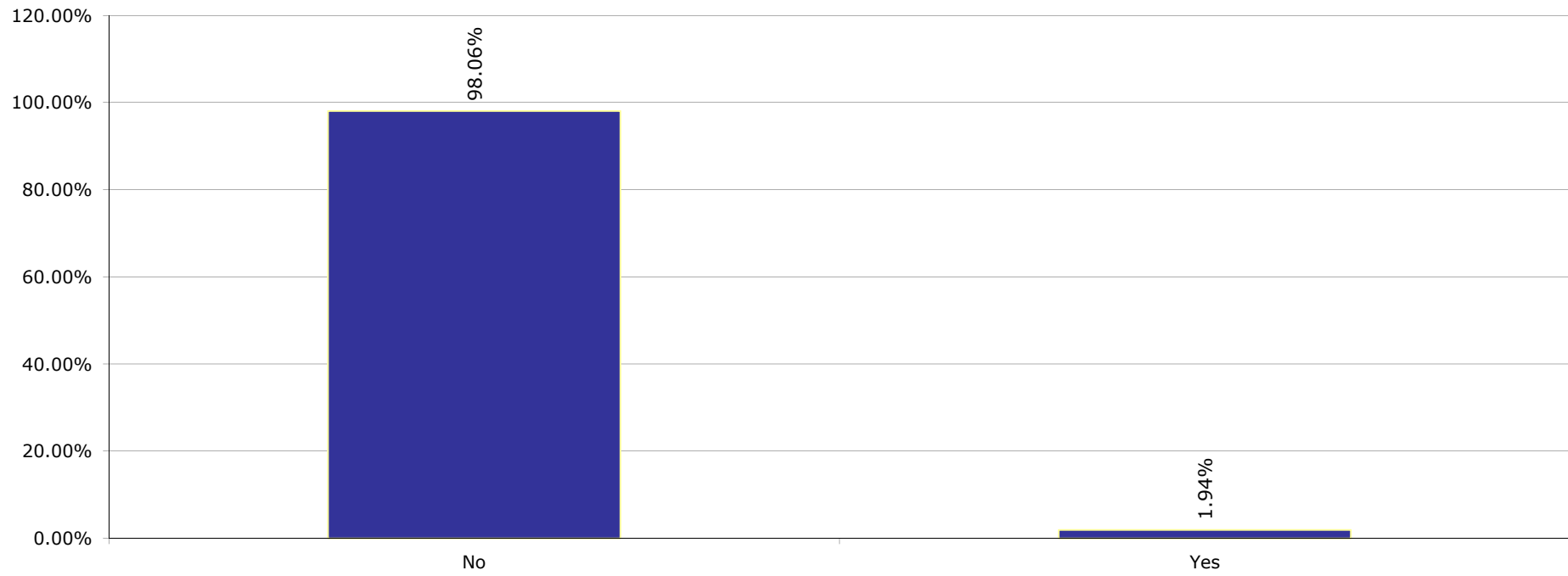
Interest Type



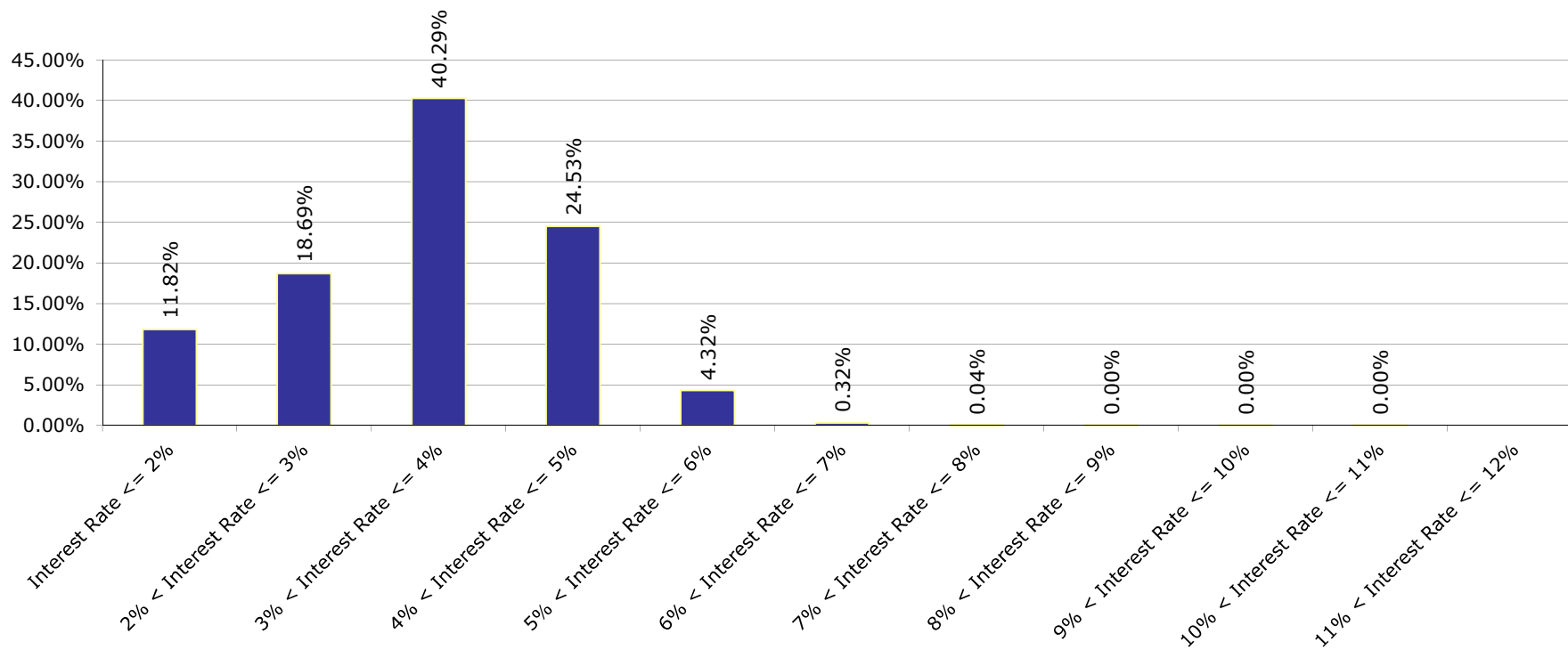
Debt to Income



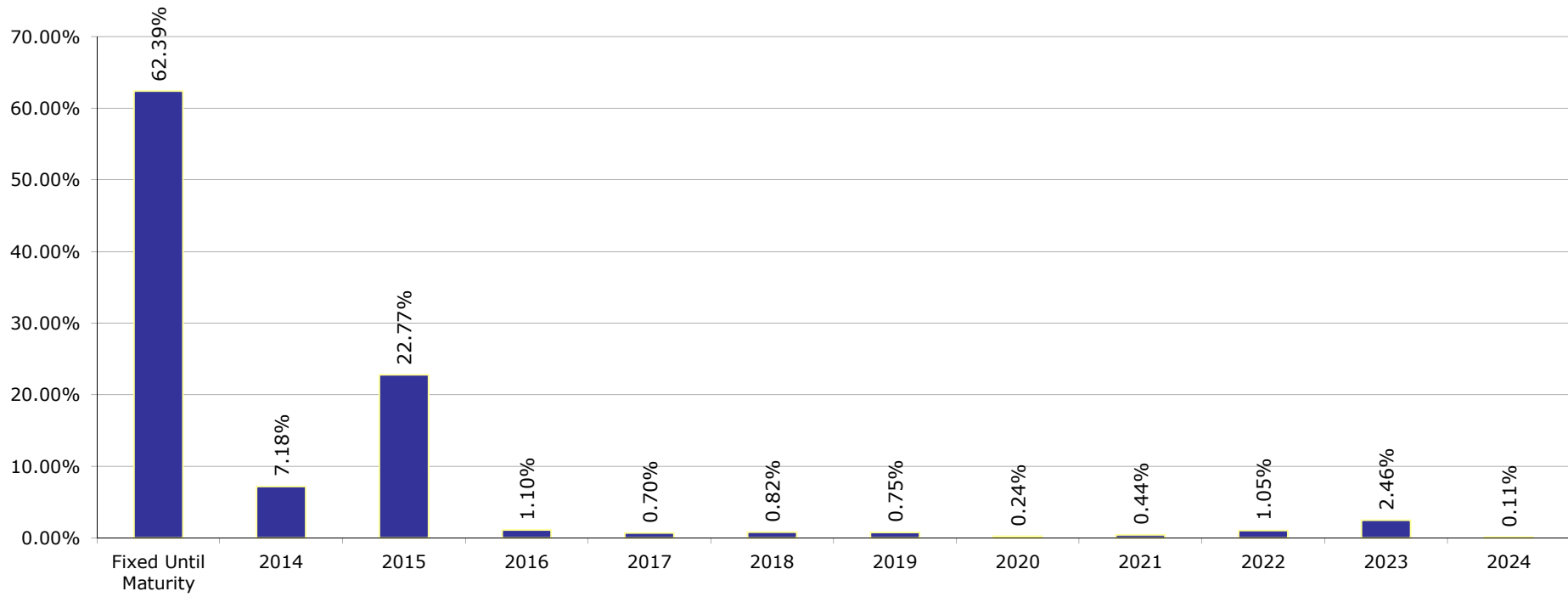
Employee Loans



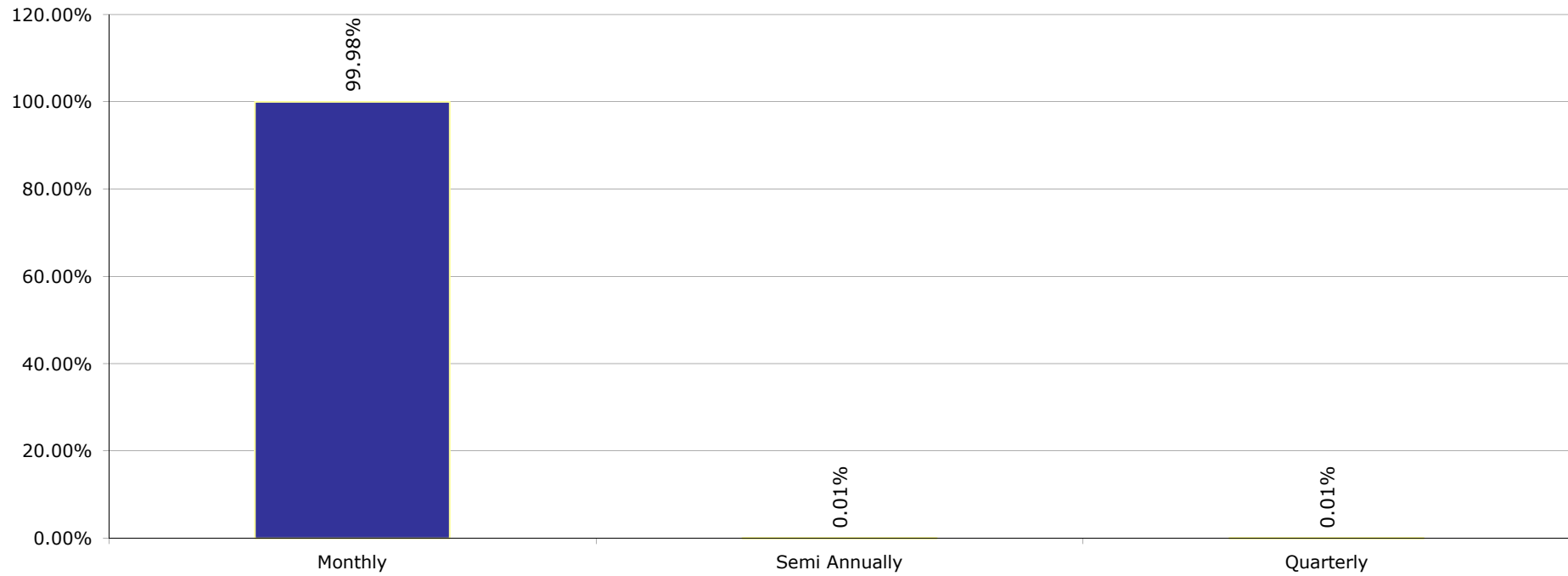
Interest Rate



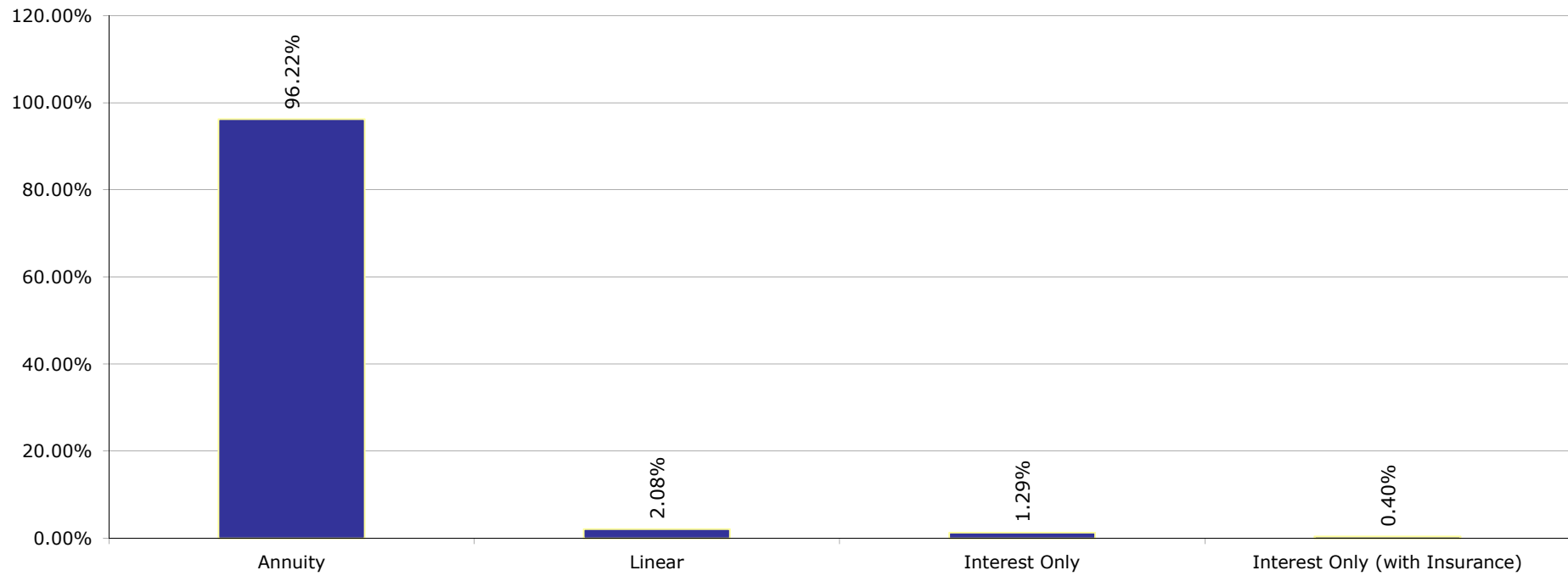
Next Reset Year



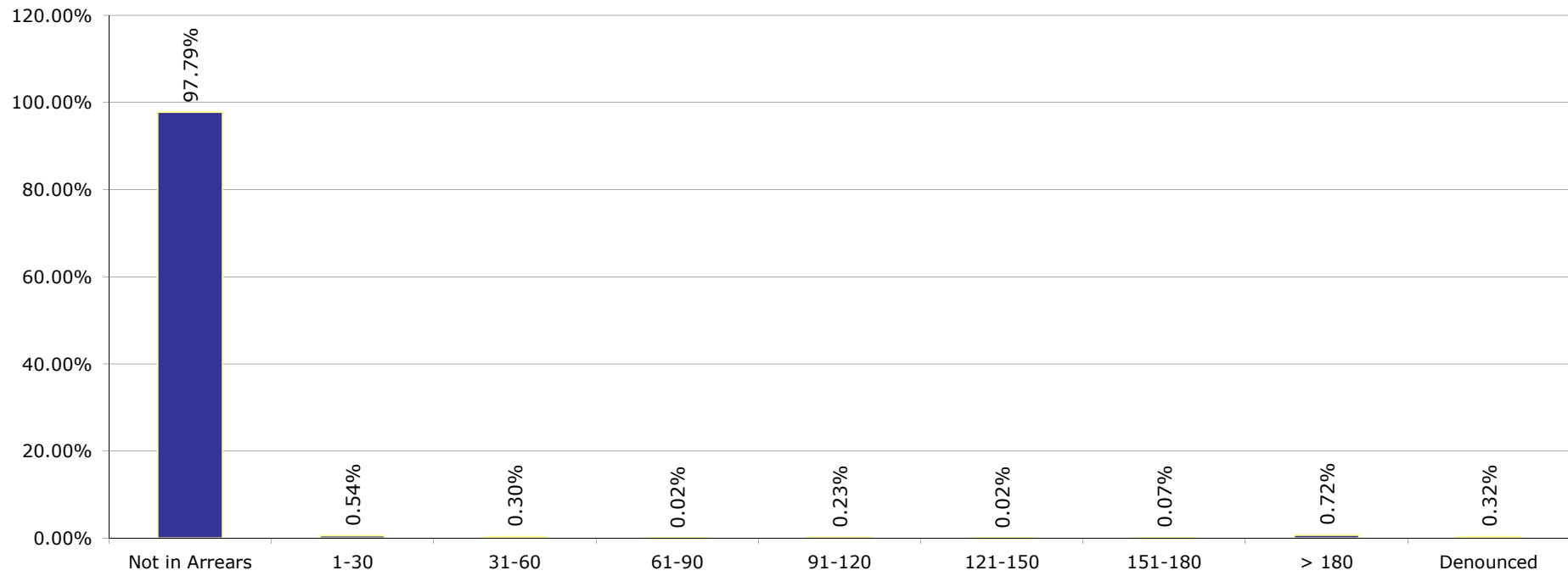
Interest Payment Frequency



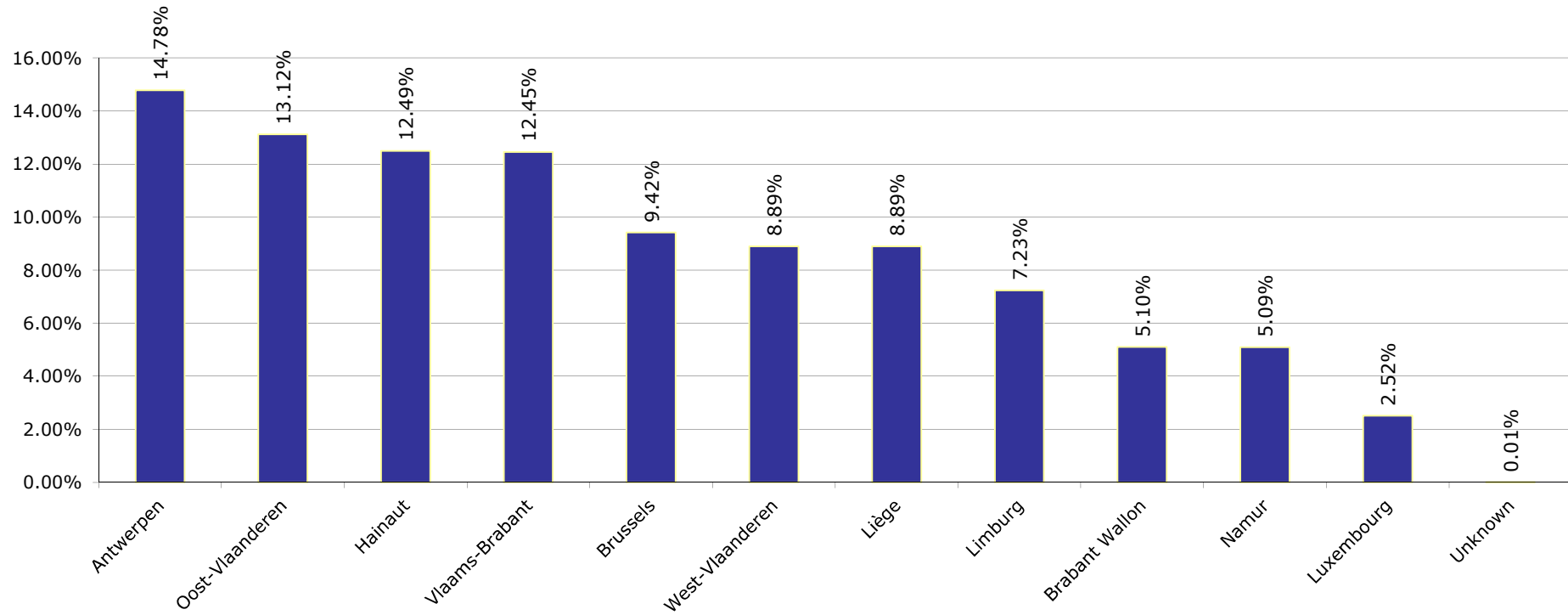
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

1. Key characteristics

Outstanding Principal Balance (EUR)	27,454,714,491
Average Borrower Balance (EUR)	88,796
Maximum Borrower Balance (EUR)	8,445,344
Number of Borrowers	309,236
Number of Advances	481,282
Weighted Average Seasoning (years)	4.9
Weighted Average Remaining Maturity (years)	15.8
Weighted Average Coupon (%)	3.4
Weighted Average DTI	40.7%
Weighted Average LTV	63.3%
Weighted Average Indexed LTV	Under review
Weighted Mortg Covg Ratio	120.7%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

2. Loan Size

Ranges	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50000	2,963,113,586	10.79%	125,539	40.60%
50000 < Loan Size <= 100000	5,540,549,926	20.18%	75,180	24.32%
100000 < Loan Size <= 150000	6,398,367,981	23.31%	51,816	16.76%
150000 < Loan Size <= 200000	5,241,375,395	19.09%	30,373	9.82%
200000 < Loan Size <= 250000	3,260,185,809	11.87%	14,703	4.76%
250000 < Loan Size <= 300000	1,580,581,411	5.76%	5,825	1.88%
300000 < Loan Size <= 350000	776,226,570	2.83%	2,410	0.78%
350000 < Loan Size <= 400000	454,994,872	1.66%	1,219	0.39%
400000 < Loan Size <= 450000	293,163,393	1.07%	694	0.22%
450000 < Loan Size <= 500000	216,912,676	0.79%	458	0.15%
500000 < Loan Size <= 550000	136,265,746	0.50%	260	0.08%
550000 < Loan Size <= 600000	104,755,155	0.38%	183	0.06%
600000 < Loan Size <= 650000	74,631,381	0.27%	120	0.04%
650000 < Loan Size <= 700000	65,900,381	0.24%	98	0.03%
700000 < Loan Size <= 750000	60,792,682	0.22%	84	0.03%
750000 < Loan Size <= 800000	45,660,261	0.17%	59	0.02%
800000 < Loan Size <= 850000	28,108,615	0.10%	34	0.01%
850000 < Loan Size <= 900000	37,481,041	0.14%	43	0.01%
900000 < Loan Size <= 950000	21,169,270	0.08%	23	0.01%
950000 < Loan Size <= 1000000	26,286,765	0.10%	27	0.01%
Loan Size > 1000000	128,191,576	0.47%	88	0.03%
Total	27,454,714,491	100.00%	309,236	100.01%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
LTV <=0.1	467,799,001	1.70%	35,680	11.54%
0.1 < LTV <= 0.2	1,504,310,887	5.48%	42,786	13.84%
0.2 < LTV <= 0.3	2,318,784,960	8.45%	41,096	13.29%
0.3 < LTV <= 0.4	2,784,961,949	10.14%	35,129	11.36%
0.4 < LTV <= 0.5	3,028,433,186	11.03%	30,708	9.93%
0.5 < LTV <= 0.6	2,914,652,398	10.62%	26,390	8.53%
0.6 < LTV <= 0.7	2,945,229,856	10.73%	23,249	7.52%
0.7 < LTV <= 0.8	3,154,410,494	11.49%	22,098	7.15%
0.8 < LTV <= 0.9	3,984,125,564	14.51%	25,762	8.33%
0.9 < LTV <= 1.0	3,863,209,797	14.07%	23,382	7.56%
LTV >1	488,796,399	1.78%	2,956	0.96%
Total	27,454,714,491	100.00%	309,236	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

4. Indexed Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
Indexed LTV <=0.1	1,055,985,202	3.85%	58,742	19.00%
0.1 < Indexed LTV <= 0.2	2,432,257,542	8.86%	52,409	16.95%
0.2 < Indexed LTV <= 0.3	2,936,893,662	10.70%	39,815	12.88%
0.3 < Indexed LTV <= 0.4	3,020,483,982	11.00%	31,455	10.17%
0.4 < Indexed LTV <= 0.5	2,984,484,848	10.87%	26,206	8.47%
0.5 < Indexed LTV <= 0.6	2,736,611,613	9.97%	21,507	6.95%
0.6 < Indexed LTV <= 0.7	2,825,910,257	10.29%	20,097	6.50%
0.7 < Indexed LTV <= 0.8	3,185,369,428	11.60%	20,864	6.75%
0.8 < Indexed LTV <= 0.9	3,436,208,969	12.52%	21,202	6.86%
0.9 < Indexed LTV <= 1.0	2,583,797,867	9.41%	15,385	4.98%
Indexed LTV > 1	256,711,120	0.94%	1,554	0.50%
Total	27,454,714,491	100.00%	309,236	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

5. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Mortg Covg Ratio = 0	625,564,443	2.28%	9,105	2.94%
0 < Mortg Covg Ratio <= 0.1	133,787,388	0.49%	274	0.09%
0.1 < Mortg Covg Ratio <= 0.2	282,759,618	1.03%	848	0.27%
0.2 < Mortg Covg Ratio <= 0.3	460,176,164	1.68%	1,727	0.56%
0.3 < Mortg Covg Ratio <= 0.4	820,164,593	2.99%	3,558	1.15%
0.4 < Mortg Covg Ratio <= 0.5	1,271,136,329	4.63%	6,260	2.02%
0.5 < Mortg Covg Ratio <= 0.6	1,963,495,504	7.15%	10,457	3.38%
0.6 < Mortg Covg Ratio <= 0.7	1,318,354,311	4.80%	7,934	2.57%
0.7 < Mortg Covg Ratio <= 0.8	760,850,873	2.77%	4,972	1.61%
0.8 < Mortg Covg Ratio <= 0.9	453,322,687	1.65%	3,153	1.02%
0.9 < Mortg Covg Ratio <= 1.0	435,110,980	1.58%	3,118	1.01%
1.0 < Mortg Covg Ratio <= 1.1	5,111,238,611	18.62%	37,031	11.97%
1.1 < Mortg Covg Ratio <= 1.2	4,707,345,731	17.15%	39,341	12.72%
1.2 < Mortg Covg Ratio <= 1.3	2,131,130,932	7.76%	21,472	6.94%
1.3 < Mortg Covg Ratio <= 1.4	1,309,905,124	4.77%	15,313	4.95%
1.4 < Mortg Covg Ratio <= 1.5	956,326,236	3.48%	12,318	3.98%
1.5 < Mortg Covg Ratio <= 1.6	747,294,214	2.72%	11,036	3.57%
1.6 < Mortg Covg Ratio <= 1.7	588,815,105	2.14%	9,252	2.99%
1.7 < Mortg Covg Ratio <= 1.8	493,041,680	1.80%	8,627	2.79%
1.8 < Mortg Covg Ratio <= 1.9	348,721,385	1.27%	6,492	2.10%
1.9 < Mortg Covg Ratio <= 2.0	273,682,401	1.00%	5,573	1.80%
Mortg Covg Ratio > 2	2,262,490,180	8.24%	91,375	29.55%
Total	27,454,714,491	100.00%	309,236	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

6. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Tot Covg Ratio = 1	271,172,759	0.99%	2,134	0.69%
1 < Tot Covg Ratio <= 1.2	14,312,152,582	52.13%	97,158	31.42%
1.2 < Tot Covg Ratio <= 1.4	5,003,515,149	18.22%	45,287	14.64%
1.4 < Tot Covg Ratio <= 1.6	2,357,619,166	8.59%	27,274	8.82%
1.6 < Tot Covg Ratio <= 1.8	1,472,297,588	5.36%	20,457	6.62%
1.8 < Tot Covg Ratio <= 2.0	864,578,300	3.15%	13,766	4.45%
2.0 < Tot Covg Ratio <= 2.2	597,335,184	2.18%	10,680	3.45%
2.2 < Tot Covg Ratio <= 2.4	456,816,386	1.66%	9,142	2.96%
2.4 < Tot Covg Ratio <= 2.6	349,553,172	1.27%	7,794	2.52%
2.6 < Tot Covg Ratio <= 2.8	273,981,747	1.00%	6,450	2.09%
2.8 < Tot Covg Ratio <= 3.0	221,747,454	0.81%	5,876	1.90%
Tot Covg Ratio > 3	1,273,945,003	4.64%	63,218	20.44%
Total	27,454,714,491	100.00%	309,236	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

7. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	1,652,031	0.01%	483	0.10%
1991	2,042,265	0.01%	266	0.06%
1992	4,394,197	0.02%	372	0.08%
1993	5,586,443	0.02%	406	0.08%
1994	8,088,424	0.03%	933	0.19%
1995	16,143,412	0.06%	2,492	0.52%
1996	48,843,497	0.18%	4,330	0.90%
1997	66,573,823	0.24%	4,567	0.95%
1998	107,497,829	0.39%	5,955	1.24%
1999	271,970,961	0.99%	12,845	2.67%
2000	105,760,002	0.39%	6,290	1.31%
2001	99,823,961	0.36%	5,164	1.07%
2002	175,338,668	0.64%	7,236	1.50%
2003	561,626,988	2.05%	17,662	3.67%
2004	679,729,169	2.48%	18,459	3.84%
2005	1,842,700,763	6.71%	51,058	10.61%
2006	1,695,915,605	6.18%	35,242	7.32%
2007	1,394,398,946	5.08%	26,051	5.41%
2008	1,148,027,122	4.18%	22,921	4.76%
2009	2,396,900,356	8.73%	39,637	8.24%
2010	4,320,995,317	15.74%	60,754	12.62%
2011	4,254,871,490	15.50%	57,810	12.01%
2012	4,269,633,849	15.55%	53,619	11.14%
2013	3,109,697,746	11.33%	37,732	7.84%
2014	866,501,625	3.16%	8,998	1.87%
Total	27,454,714,491	100.00%	481,282	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

8. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Seasoning <= 1	1,511,428,988	5.51%	16,494	3.43%
1 < Seasoning <= 2	3,459,567,876	12.60%	42,514	8.83%
2 < Seasoning <= 3	4,420,975,178	16.10%	56,819	11.81%
3 < Seasoning <= 4	4,734,306,796	17.24%	64,910	13.49%
4 < Seasoning <= 5	3,576,172,060	13.03%	51,183	10.63%
5 < Seasoning <= 6	1,837,221,823	6.69%	32,889	6.83%
6 < Seasoning <= 7	1,104,409,454	4.02%	22,154	4.60%
7 < Seasoning <= 8	1,518,701,860	5.53%	28,039	5.83%
8 < Seasoning <= 9	1,758,329,308	6.40%	39,896	8.29%
9 < Seasoning <= 10	1,601,959,176	5.83%	45,558	9.47%
10 < Seasoning <= 11	619,419,561	2.26%	16,561	3.44%
11 < Seasoning <= 12	463,737,507	1.69%	15,373	3.19%
12 < Seasoning <= 13	140,126,649	0.51%	6,235	1.30%
13 < Seasoning <= 14	89,994,942	0.33%	4,951	1.03%
14 < Seasoning <= 15	124,881,476	0.45%	7,454	1.55%
Seasoning > 15	493,481,837	1.80%	30,252	6.29%
Total	27,454,714,491	100.00%	481,282	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

9. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Remaining Maturity <= 5	1,711,195,649	6.23%	106,378	22.10%
5 < Remaining Maturity <= 10	4,515,904,060	16.45%	124,336	25.83%
10 < Remaining Maturity <= 15	5,903,856,849	21.50%	94,350	19.60%
15 < Remaining Maturity <= 20	7,178,330,685	26.15%	80,715	16.77%
20 < Remaining Maturity <= 25	5,710,455,869	20.80%	53,887	11.20%
25 < Remaining Maturity <= 30	2,287,725,235	8.33%	20,273	4.21%
30 < Remaining Maturity <= 35	87,821,159	0.32%	824	0.17%
Remaining Maturity > 35	59,424,985	0.22%	519	0.11%
Total	27,454,714,491	100.00%	481,282	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

10. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Original Maturity <= 5	160,145,319	0.58%	2,873	0.60%
5 < Original Maturity <= 10	1,074,082,094	3.91%	43,932	9.13%
10 < Original Maturity <= 15	5,306,370,982	19.33%	152,657	31.72%
15 < Original Maturity <= 20	8,834,536,947	32.18%	156,599	32.54%
20 < Original Maturity <= 25	7,995,843,550	29.12%	86,367	17.95%
25 < Original Maturity <= 30	3,814,704,564	13.89%	36,405	7.56%
30 < Original Maturity <= 35	137,459,303	0.50%	1,244	0.26%
35 < Original Maturity <= 40	129,646,452	0.47%	1,189	0.25%
Original Maturity > 40	1,925,279	0.01%	16	0.00%
Total	27,454,714,491	100.00%	481,282	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

11. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	16,933,803,428	61.68%	312,024	64.83%
Variable with Cap	10,323,076,408	37.60%	152,637	31.71%
Variable without cap	197,834,654	0.72%	16,621	3.45%
Total	27,454,714,491	100.00%	481,282	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

12. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
DTI <= 0.1	208,627,423	0.76%	8,151	1.69%
0.1 < DTI <= 0.2	1,812,324,534	6.60%	47,941	9.96%
0.2 < DTI <= 0.3	5,332,640,279	19.42%	102,912	21.38%
0.3 < DTI <= 0.4	8,295,891,928	30.22%	122,683	25.49%
0.4 < DTI <= 0.5	5,489,075,408	19.99%	73,711	15.32%
0.5 < DTI <= 0.6	2,460,454,496	8.96%	31,175	6.48%
0.6 < DTI <= 0.7	1,265,634,316	4.61%	15,394	3.20%
0.7 < DTI <= 0.8	621,241,469	2.26%	7,546	1.57%
DTI > 0.8	691,693,505	2.52%	8,284	1.72%
Unknown	1,277,131,134	4.65%	63,485	13.19%
Total	27,454,714,491	100.00%	481,282	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

13. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
No	26,922,107,922	98.06%	468,523	97.35%
Yes	532,606,568	1.94%	12,759	2.65%
Total	27,454,714,491	100.00%	481,282	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

14. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
Interest Rate <= 2%	3,244,231,726	11.82%	63,997	13.30%
2% < Interest Rate <= 3%	5,130,757,152	18.69%	74,226	15.42%
3% < Interest Rate <= 4%	11,061,712,919	40.29%	169,590	35.24%
4% < Interest Rate <= 5%	6,734,945,904	24.53%	133,625	27.76%
5% < Interest Rate <= 6%	1,184,920,620	4.32%	33,156	6.89%
6% < Interest Rate <= 7%	87,249,848	0.32%	5,850	1.22%
7% < Interest Rate <= 8%	10,479,843	0.04%	773	0.16%
8% < Interest Rate <= 9%	316,854	0.00%	47	0.01%
9% < Interest Rate <= 10%	80,214	0.00%	13	0.00%
10% < Interest Rate <= 11%	19,412	0.00%	5	0.00%
11% < Interest Rate <= 12%	0	0.00%	0	0.00%
Total	27,454,714,491	100.00%	481,282	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

15. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
Fixed Until Maturity	17,129,712,208	62.39%	328,481	68.25%
2014	1,971,971,317	7.18%	30,201	6.28%
2015	6,250,205,500	22.77%	97,076	20.17%
2016	301,772,918	1.10%	4,631	0.96%
2017	191,251,573	0.70%	2,953	0.61%
2018	224,032,027	0.82%	3,488	0.72%
2019	206,757,537	0.75%	2,864	0.60%
2020	65,030,407	0.24%	755	0.16%
2021	121,178,467	0.44%	1,232	0.26%
2022	288,629,668	1.05%	2,933	0.61%
2023	674,987,927	2.46%	6,426	1.34%
2024	29,184,941	0.11%	242	0.05%
Total	27,454,714,491	100.00%	481,282	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

16. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	27,448,350,275	99.98%	480,667	99.87%
Semi Annually	3,497,625	0.01%	154	0.03%
Quarterly	2,866,591	0.01%	461	0.10%
Total	27,454,714,491	100.00%	481,282	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

17. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	26,416,874,794	96.22%	457,085	94.97%
Linear	572,056,236.05	2.08%	20,148	4.19%
Interest Only	355,525,414.46	1.29%	3,089	0.64%
Interest Only (with Insurance)	110,258,045.83	0.40%	960	0.20%
Total	27,454,714,491	100.00%	481,282	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

18. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	26,847,045,533	97.79%	473,807	98.45%
1-30	148,460,055	0.54%	1,859	0.39%
31-60	81,505,678	0.30%	925	0.19%
61-90	6,550,868	0.02%	79	0.02%
91-120	62,429,478	0.23%	701	0.15%
121-150	4,193,918	0.02%	38	0.01%
151-180	18,958,454	0.07%	223	0.05%
> 180	196,697,537	0.72%	2,151	0.45%
Denounced	88,872,971	0.32%	1,499	0.31%
Total	27,454,714,491	100.00%	481,282	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2014

19. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	4,057,746,859	14.78%	70,170	14.58%
Oost-Vlaanderen	3,601,062,426	13.12%	67,130	13.95%
Hainaut	3,429,436,951	12.49%	64,038	13.31%
Vlaams-Brabant	3,418,690,610	12.45%	59,157	12.29%
Brussels	2,585,743,549	9.42%	31,591	6.56%
West-Vlaanderen	2,441,331,229	8.89%	48,134	10.00%
Liège	2,441,203,033	8.89%	44,749	9.30%
Limburg	1,985,852,042	7.23%	38,084	7.91%
Brabant Wallon	1,400,708,055	5.10%	21,256	4.42%
Namur	1,398,344,724	5.09%	24,749	5.14%
Luxembourg	690,576,139	2.52%	12,165	2.53%
Unknown	4,018,873	0.01%	59	0.01%
Total	27,454,714,491	100.00%	481,282	100.00%