

Issuer Monthly Report

Bass Master Issuer N.V.-S.A.

Mortgage Collection Period	April 2024
Reference Date	30 April 2024
Collection Payment Date	07 May 2024
Next Monthly Payment Date	15 May 2024

I. General Information as at Reference Date

Mortgage Loans	
Outstanding Principal Balance Mortgage Receivables	21,810,453,936.10
Accounts/Ledger Balances	
Collection Account Balance	235,357,416.85
- Revenue Ledger	45,749,352.95
- Principal Ledger	189,546,063.90
- Capital Ledger	62,000.00
- Other Ledger	-
Loan Loss Reserve (as of last Note Payment Date)	21,039,181.91
Reserve Account Balance	273,039,181.91
Reserve Account Target Amount	273,039,181.91

II. Flows during the Mortgage Collection Period

a) Terminated and denounced Mortgage Loans

Number of loans terminated	24
Outstanding Principal Amount of loans terminated	1,330,531.24
Net Proceeds at time of termination	1,415,789.70
Net Proceeds related to Principal	1,326,362.64
Net Proceeds not related to Principal	89,427.06
Net Losses	20,263.19
Number of loans denounced	18
Outstanding Principal Amount of loans denounced	1,028,160.69

b) Principal Payments

Repayments	135,912,323.98
Prepayments	46,162,219.57
Net Proceeds related to Principal	1,326,512.64

c) Interest Payments

Interest payments	43,776,576.73
Fees and Penalties	412,499.37
Post Foreclosure Proceeds	-
Net Proceeds not related to Principal	89,427.06

III. Delinquencies at Reference Date

	Number of loans	Amounts in Arrears	Outstanding Principal Balance
Current	335,448	-	21,585,087,632.58
In Arrears <= 30 days	1,131	982,494.77	89,000,196.46
In Arrears 31 - 60 days	565	867,688.52	47,565,860.90
In Arrears 61 - 90 days	266	520,456.00	23,479,984.72
In Arrears 91 - 120 days	144	380,681.02	12,210,115.08
In Arrears 120 - 150 days	61	221,162.30	6,028,783.31
In Arrears 151 - 180 days	39	137,511.09	3,568,848.67
In Arrears > 180 days	99	531,516.46	6,809,756.66
Loans Denounced	1,525	37,706,681.92	36,702,757.72
Total	3,830	41,348,192.08	225,366,303.52

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IV. Principal Available Amounts at Monthly Payment Date

Principal Payments (repayments, prepayments, net proceeds, principal unused from previous period)	189,525,800.71
Repurchases and other amounts received related to Principal	10,678,513.14
Sales of Mortgage Receivables	-
Net Proceeds from issuance of Notes (other than Class E Notes)	-
Total Principal Available Amounts at this Monthly Payment Date	200,204,313.85

V. Pass-through Payable Amount, Purchase Available Amount, New Mortgage Receivables offered at Monthly Payment Date

Principal Available Amounts	200,204,313.85
Pass-Through Percentage	0%
PT payable amount	-
Purchase Available Amounts	200,204,313.85
New Mortgage Receivables offered on this Monthly Payment Date	194,888,163.52

VI. Principal Priority of Payments at Monthly Payment Date

	Amounts due	Amounts paid
Payments to the Currency Swap Counterparty (related to principal)	-	-
Principal due under the Class A Notes	-	-
Principal due under the Class B Notes	-	-
Principal due under the Class C Notes	-	-
Principal due under the Class D Notes	-	-
Payment of (part of) the Initial Purchase Price in respect of New Mortgage Receivables	194,888,163.52	194,888,163.52
Unused Amounts		5,316,150.33

VII. Notes Overview

	Outstanding Principal Balance as of last Monthly Payment Date	New Issues to be made on or before next Monthly Payment Date	Principal Deficiency Ledger as of last Note Payment Date	Repayment Type of the Notes as of the next Monthly Payment Date: PT, SB, R (Pass Through, Soft Bullet, to be Repaid fully)	First Optional Redemption Date (if SB)	Fixed/Float	Annual Coupon Rate (for Fixed)/Spread in bps above Euribor/Libor (for Floating)	Principal Due on the next Monthly Payment Date
S-0-2008-I								
Class A (BE0002364363)	19,800,000,000.00	-	-	SB	Apr/25	Fixed	0 bps	-
Class B (BE0002365378)	660,000,000.00	-	-	SB	Apr/25	Fixed	30 bps	-
Class C (BE0002366384)	660,000,000.00	-	-	SB	Apr/25	Fixed	50 bps	-
Class D (BE0002367390)	880,000,000.00	-	-	SB	Apr/25	Fixed	150 bps	-
Class E (BE0002368406)	252,000,000.00	-	-	SB	Apr/25	Fixed	700 bps	-

For the purposes of compliance with article 122a of Directives 2006/48/EC and 2006/49/EC, as amended by Directive 2009/111/EC, as the same may be amended from time to time (the "Capital Requirements Directive"), BNP Paribas Fortis NV/SA (or any other entity from the BNP Paribas group) has a net economic interest of 100% in each tranche (i.e. Class) of notes issued under the Bass Master Issuer Programme.

VIII. Pass-Through Percentage (to be applied this Monthly Payment Date)

Outstanding Principal Balance as of Reference Date of the Notes (net of Principal Shortfall) that will be Pass-Through Notes on next Note Payment Date (excluding E Notes)	-
Outstanding Principal Balance as of Reference Date of the Notes (net of Principal Shortfall) that will be Soft-Bullet Notes on next Monthly Payment Date (excluding E Notes)	22,000,000,000.00
Outstanding Principal Balance as of Reference Date of the Notes (net of Principal Shortfall) that will be called/repaid on next Monthly Payment Date (excluding E Notes)	-
Pass-Through Percentage	0%

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IX. Class E Notes Repayment

Principal Amount Outstanding on Class E Notes to be repaid on the next Monthly Payment Date	-
Principal Amount Outstanding of all Class E Notes on the next Monthly Payment Date (including new issuances, excluding repayments)	252,000,000.00
Reserve Account (after new Class E Notes issuances and after any other drawings to be made on the next Monthly Payment Date)	273,039,181.91

XVI. Trigger Events

	Maximum (or minimum) Level	Current Level	Pass/Fail
No more than 2.5 per cent of the aggregate Outstanding Principal Amount of the Mortgage Loans is in arrears for more than 90 days	2.50%	0.13%	Pass
On the previous Note Payment Date, the Class D Required Subordination Amount was less than the balance on the Reserve Account	100.00%	108.35%	Pass