

Bass Master Issuer

Report date: 31 March 2022

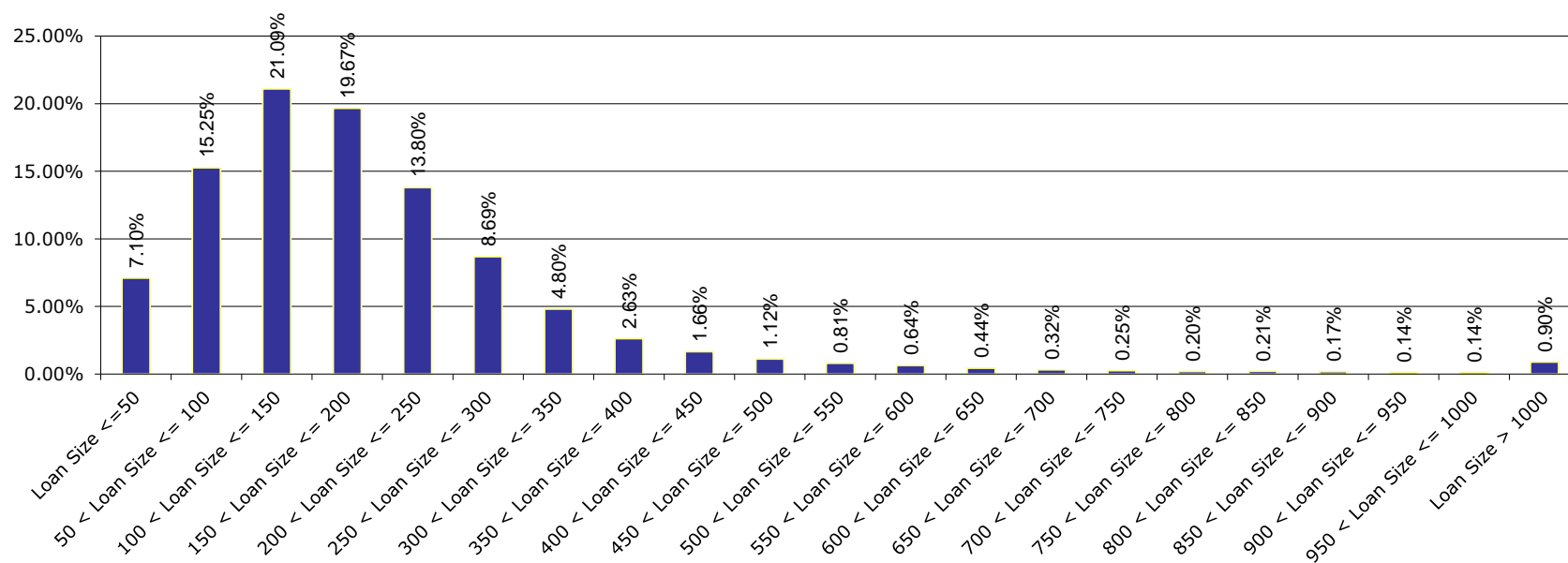
MORTGAGE PORTFOLIO REPORT

Mortgage Portfolio Report:*Reporting month as of ultimo:***Bass Master Issuer***March 2022*

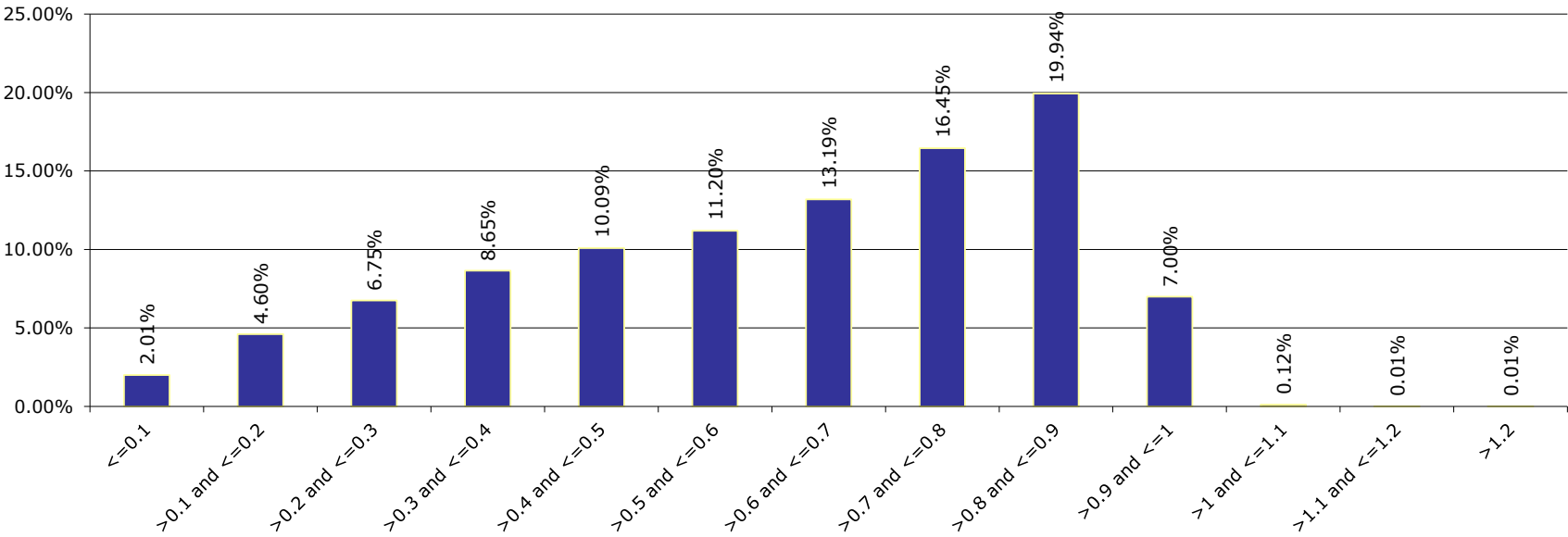
Key Characteristics

Oustanding Principal Balance (EUR)	21,692,795,289
Average Borrower Balance (EUR)	103,563
Maximum Borrower Balance (EUR)	3,364,213
Number of Borrowers	209,465
Number of Advances	356,655
Weighted Average Seasoning (years)	5.25
Weighted Average Remaining Maturity (years)	15.7
Weighted Average Coupon (%)	2.09
Weighted Average DTI	37.8%
Weighted Average LTV	60.9%
Weighted Mortgage Coverage Ratio	122.75

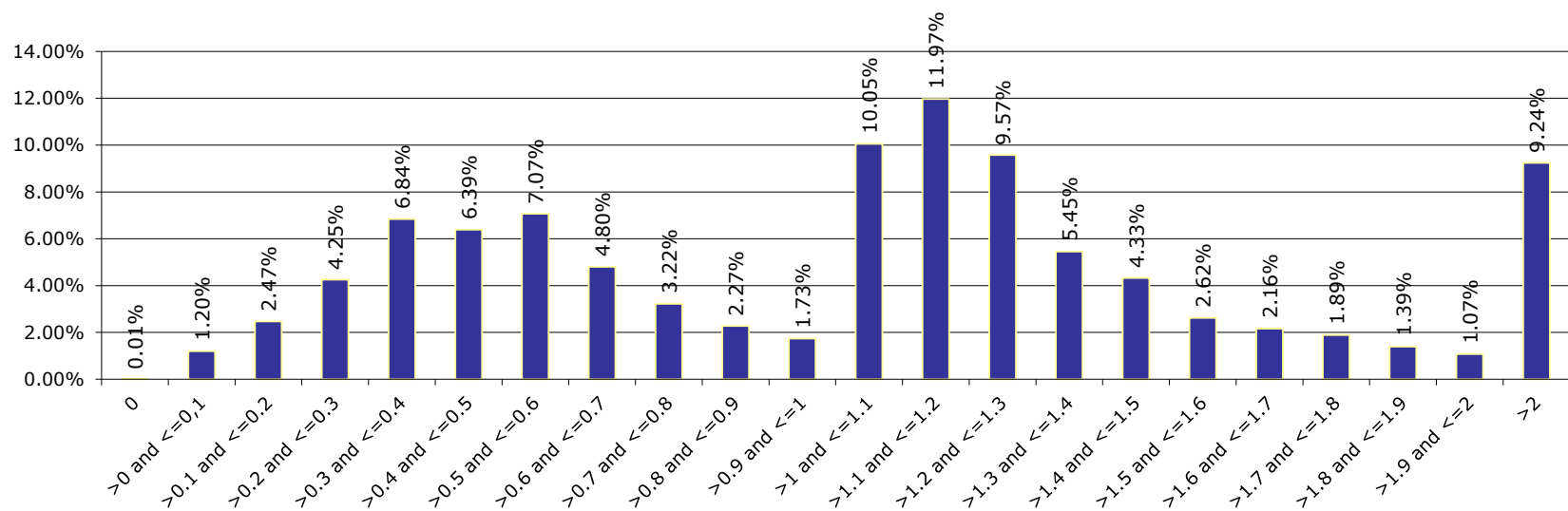
Loan Size per Borrower (in 1000€)



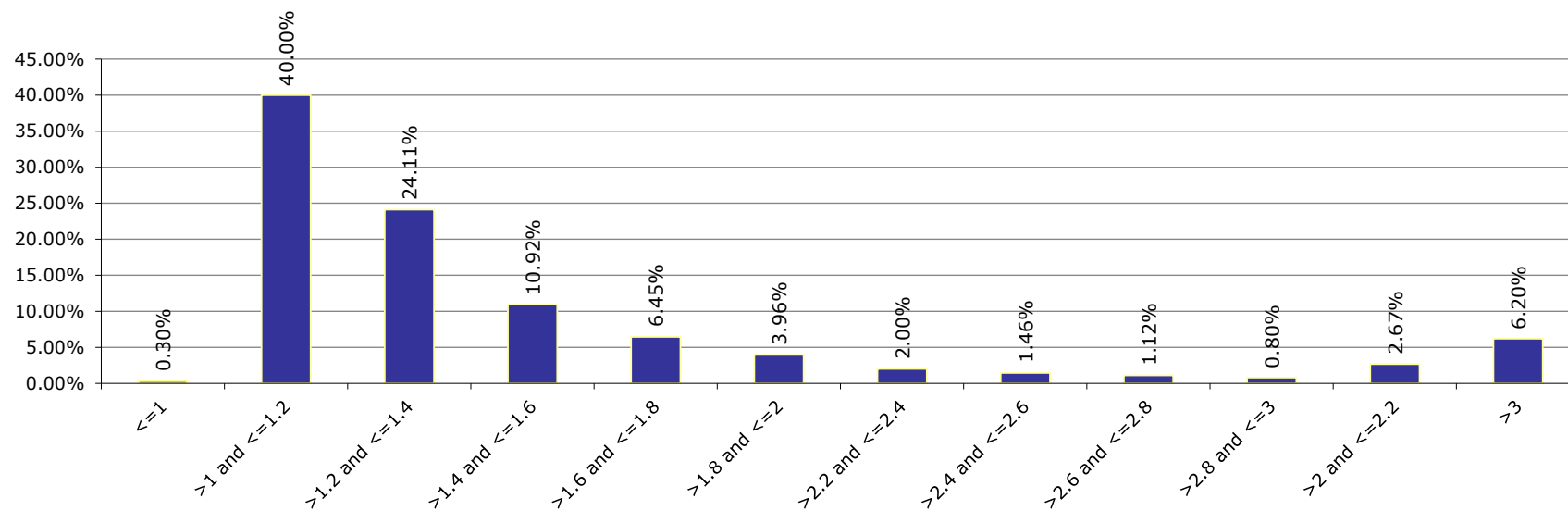
Loan to Value



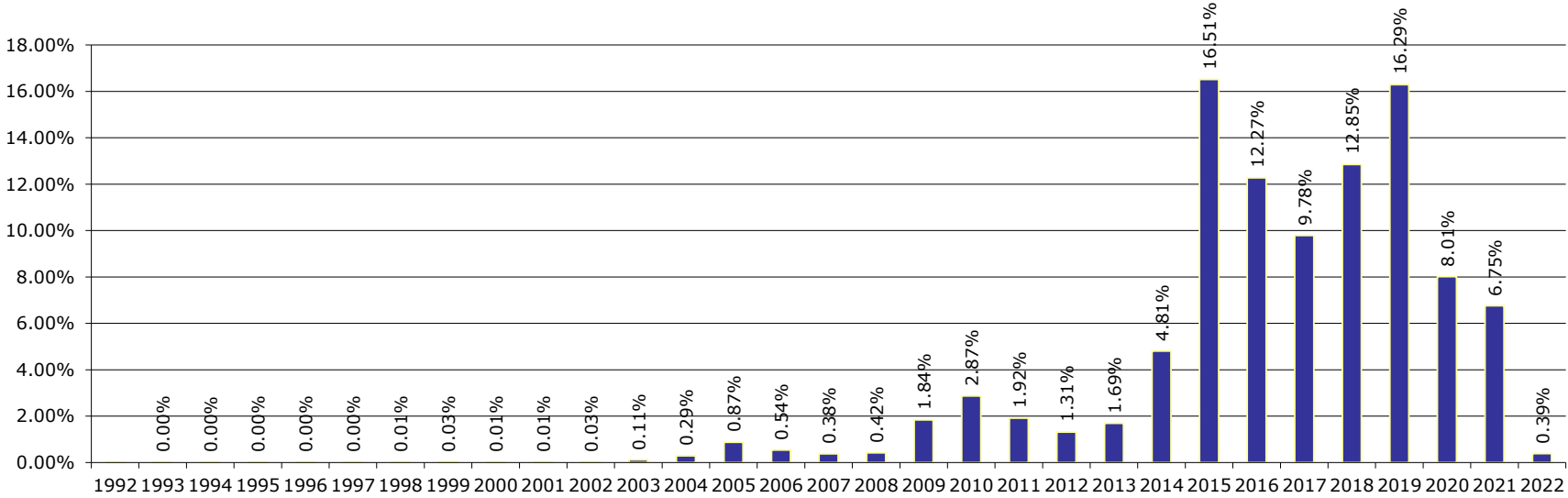
Mortgage Coverage Ratio



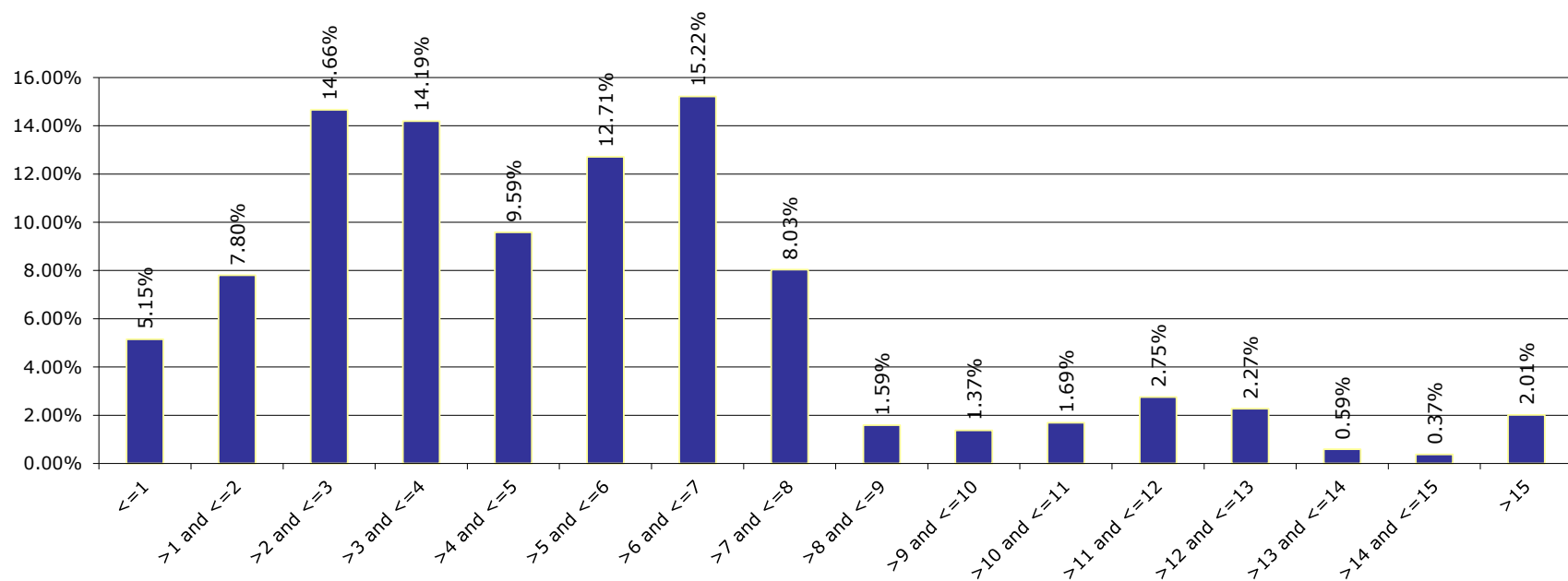
Total Coverage Ratio



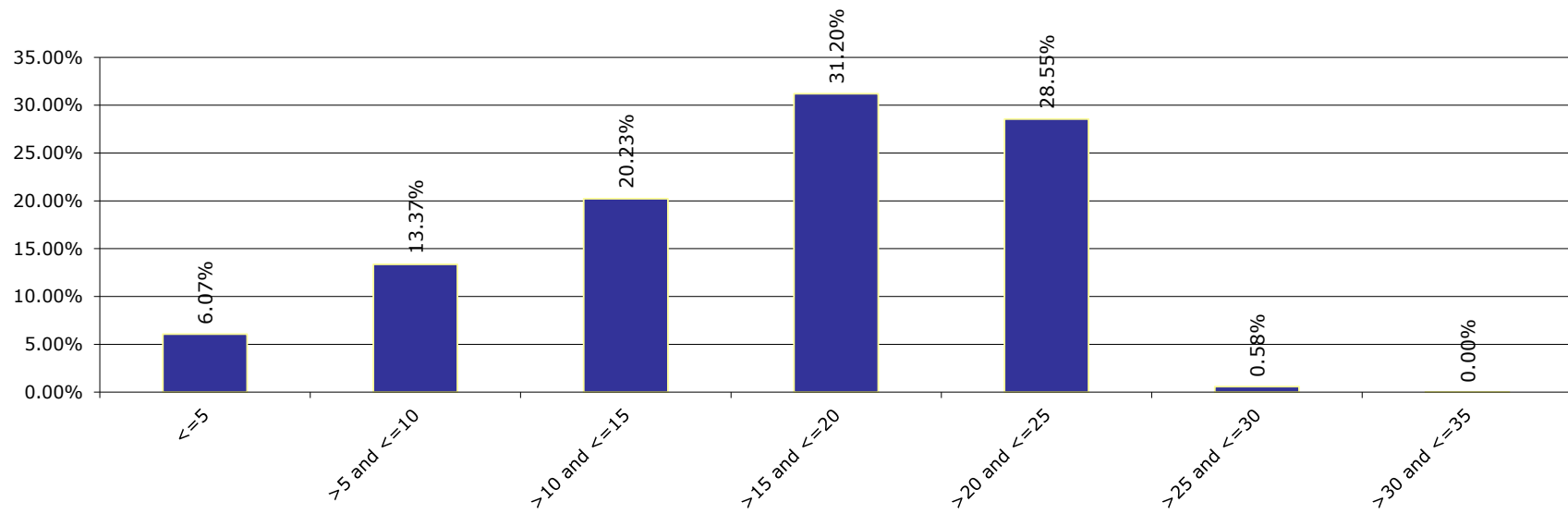
Origination Year



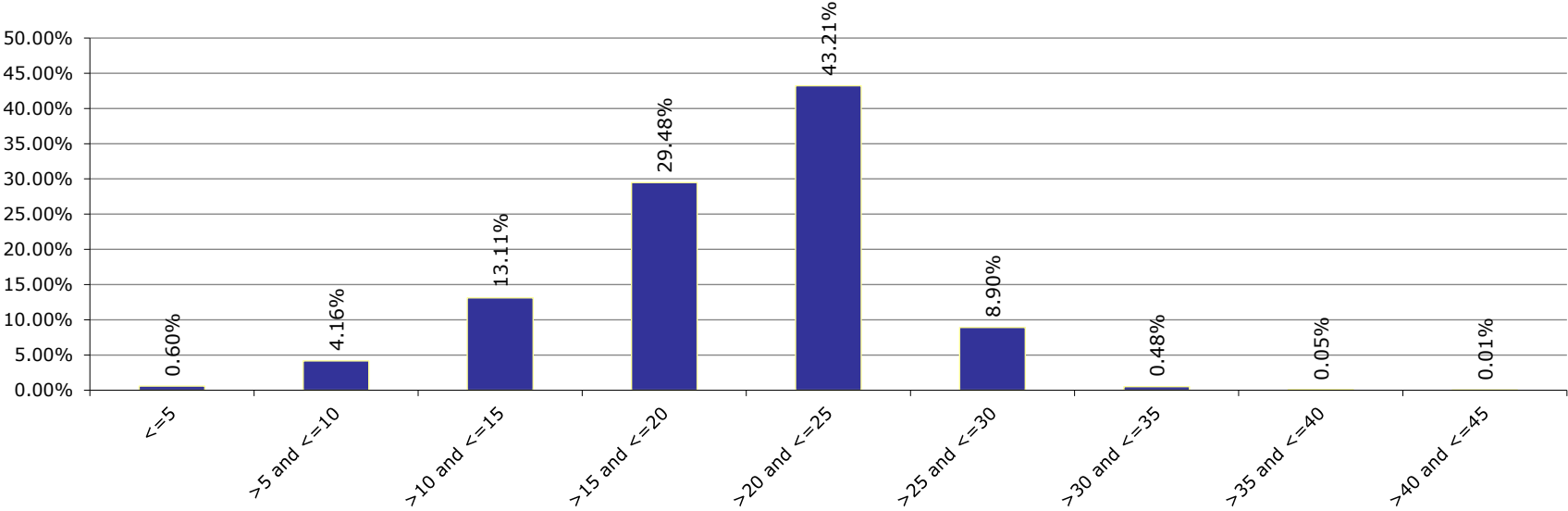
Seasoning



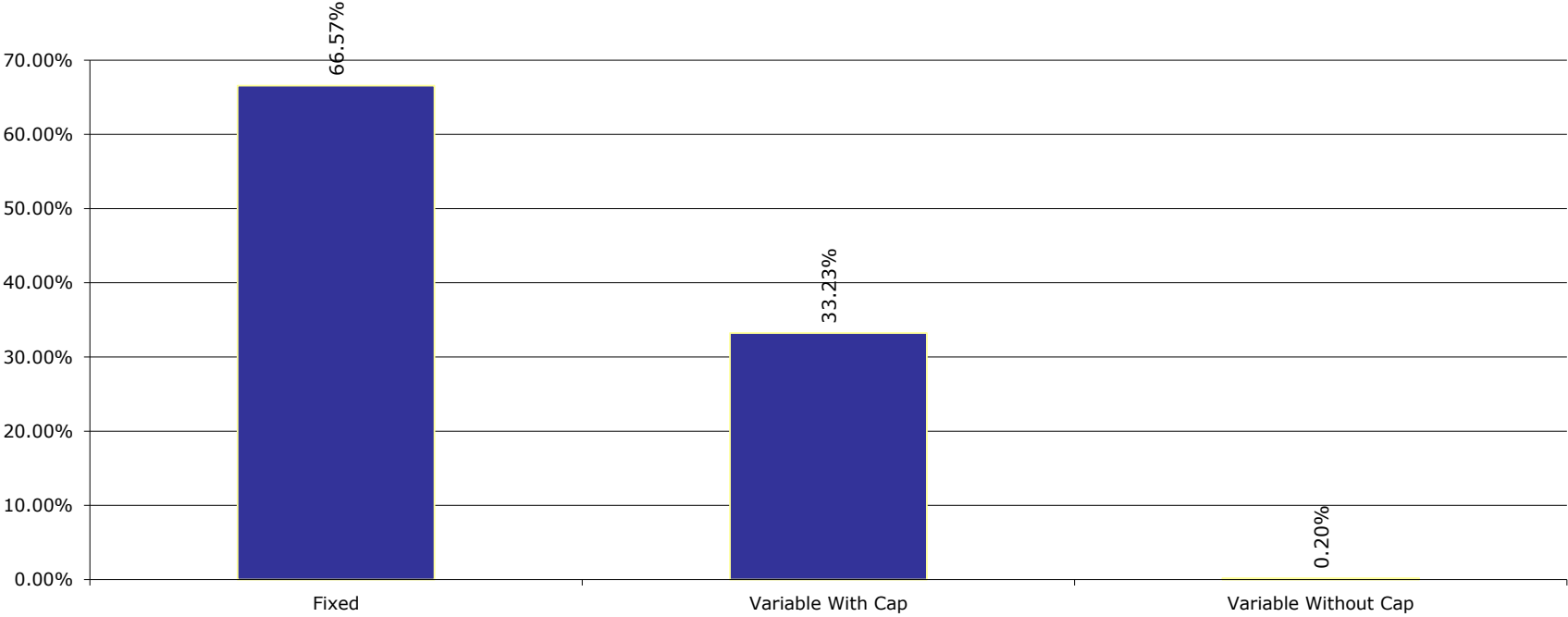
Remaining Maturity



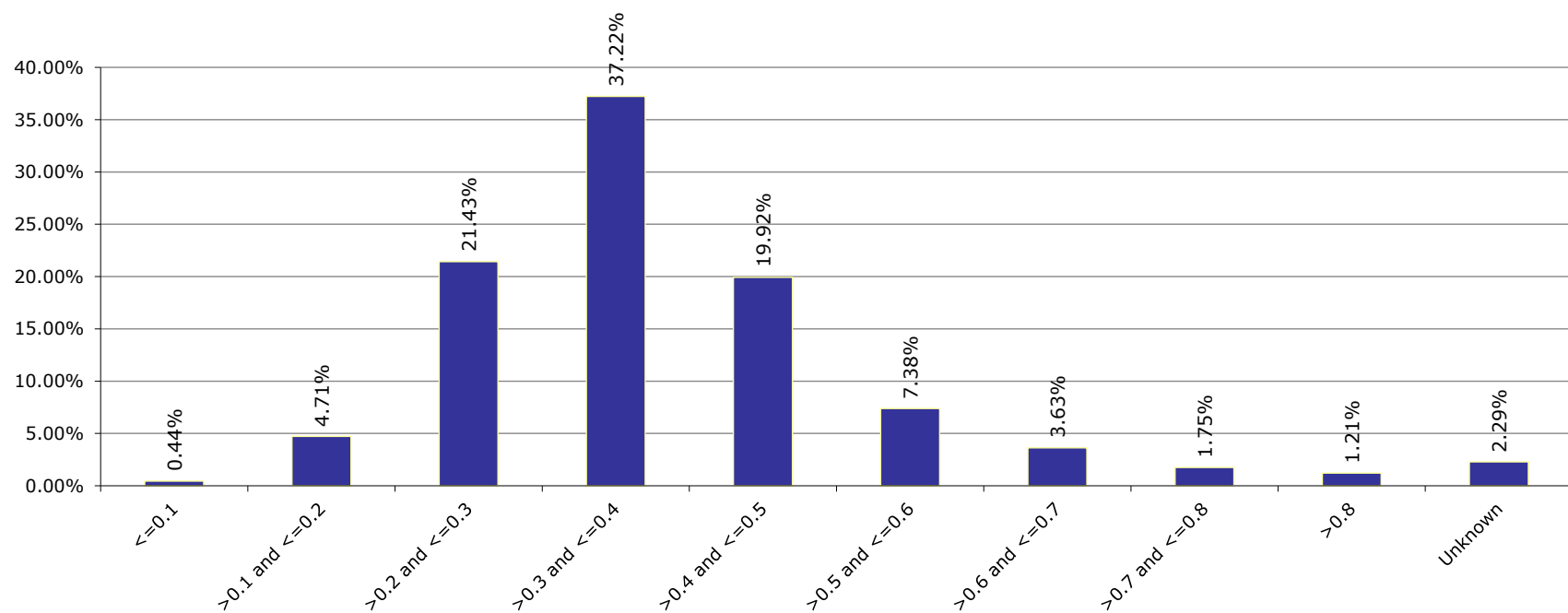
Original Maturity



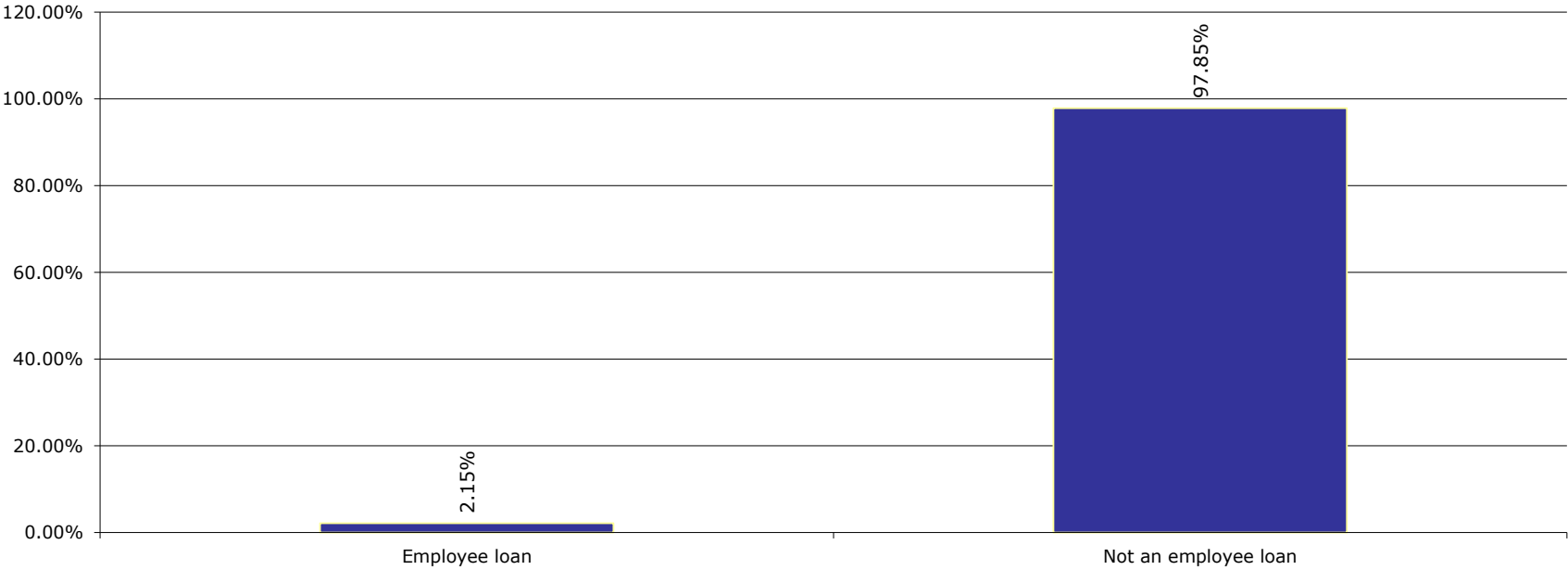
Interest Type



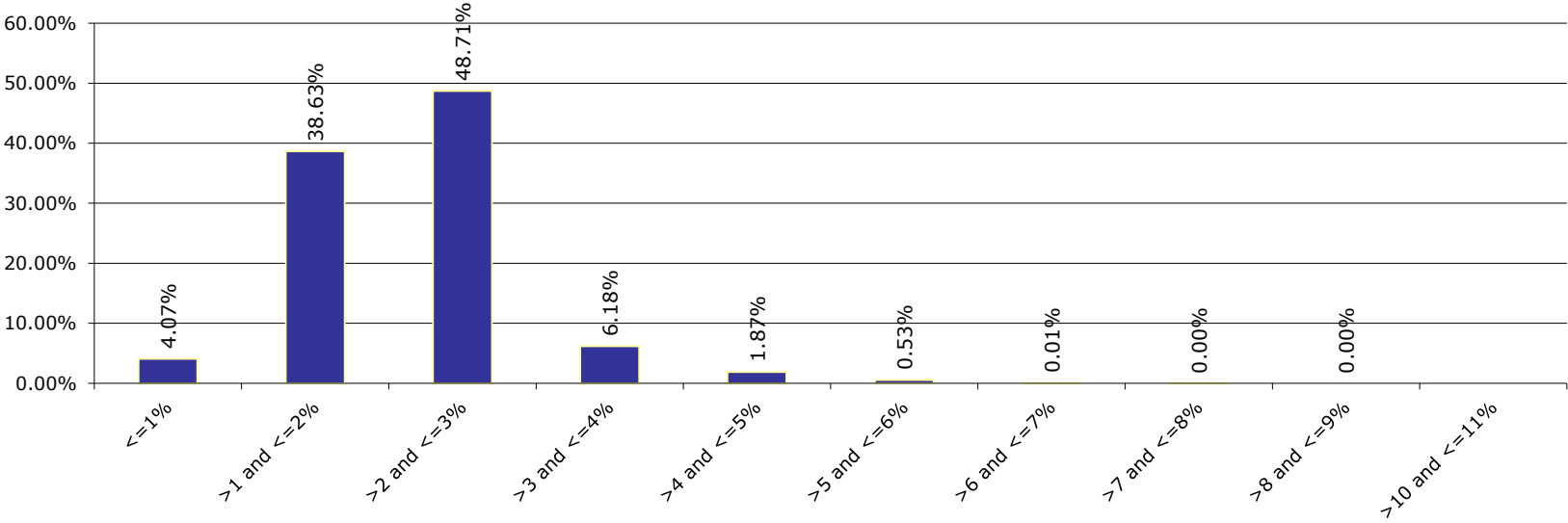
Debt to Income



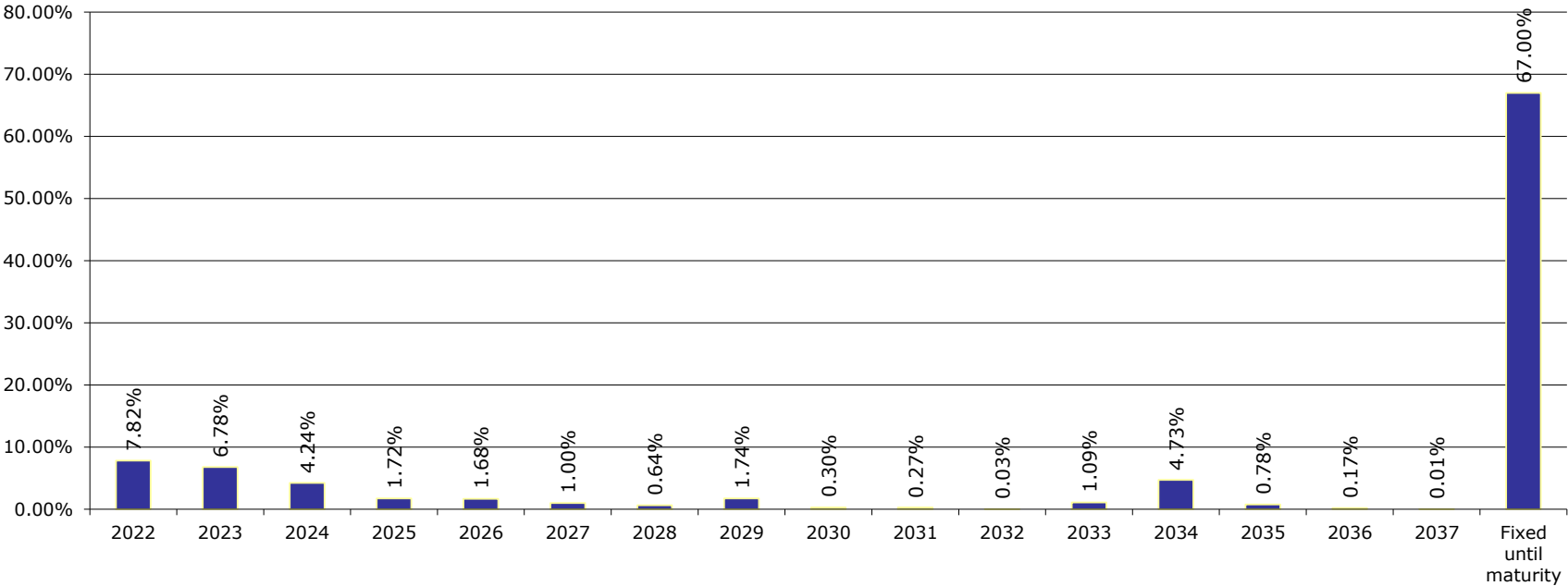
Employee Loans



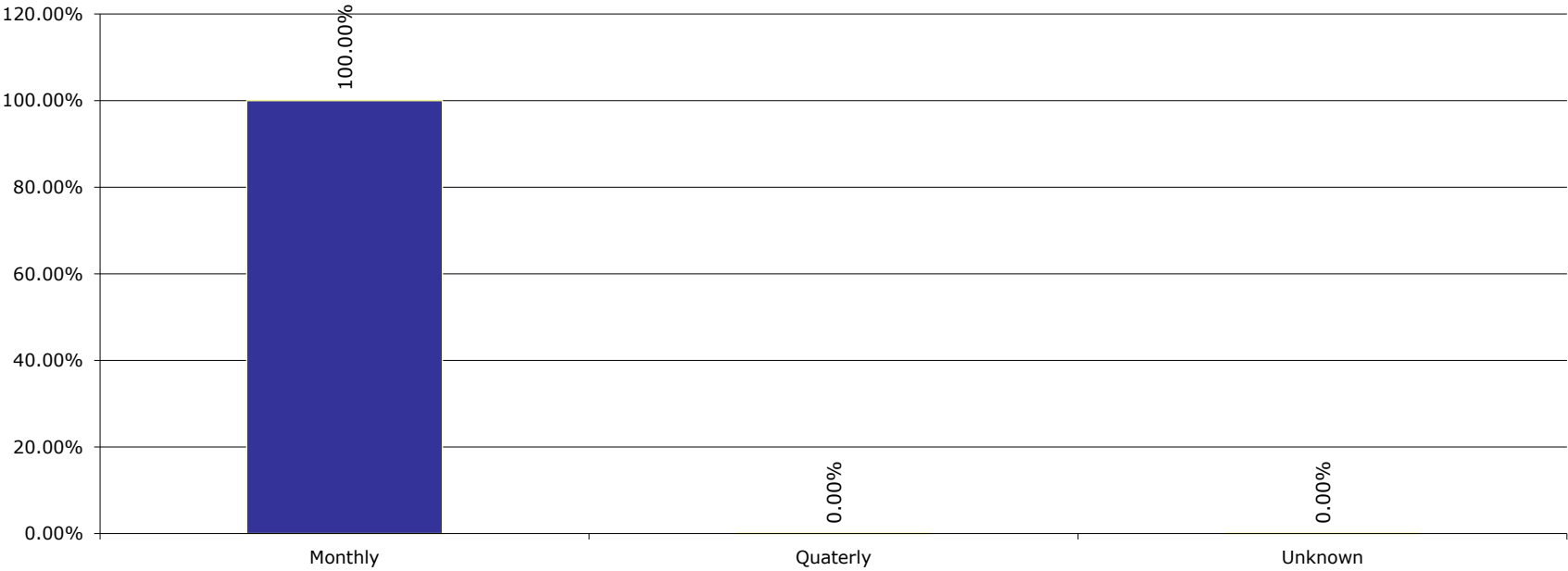
Interest Rate



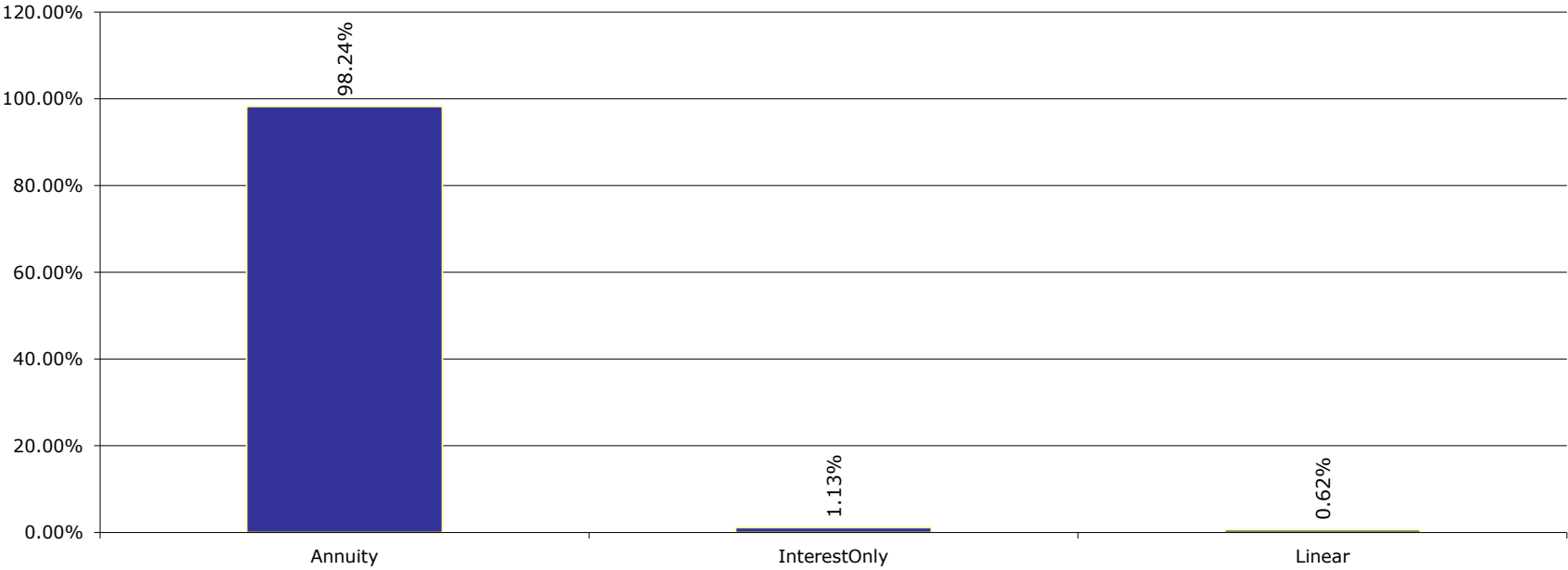
Next Reset Year



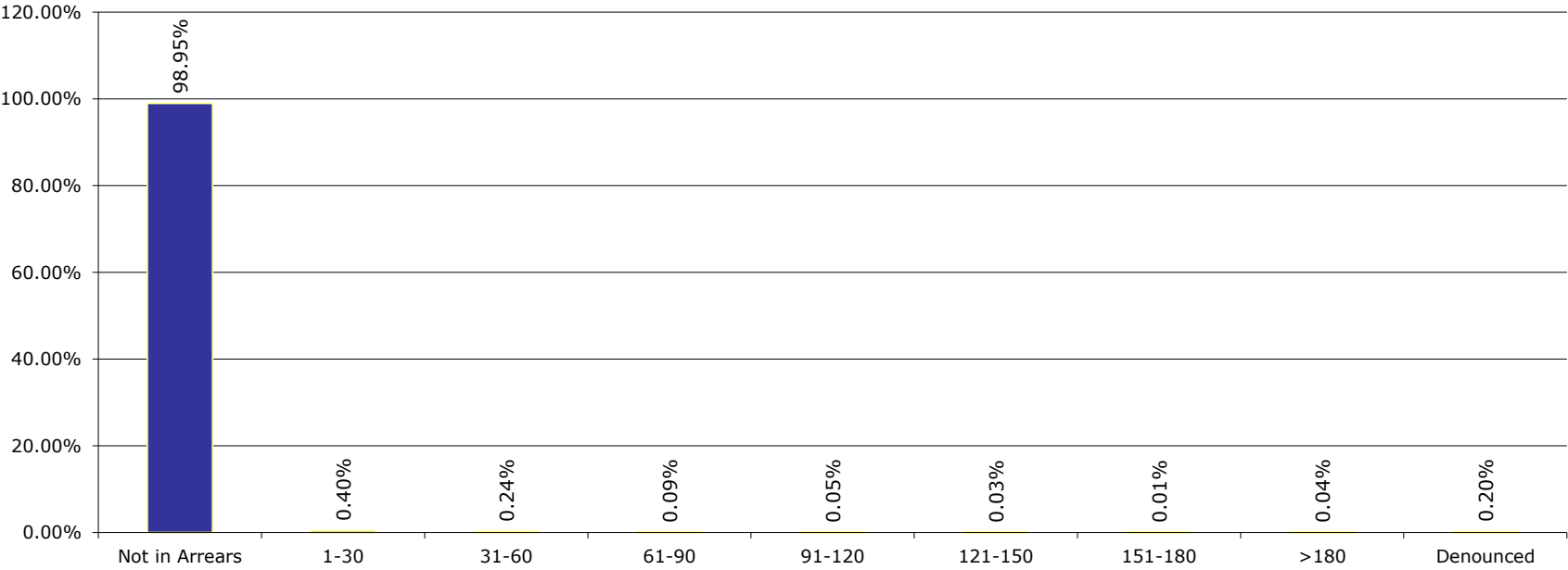
Interest Payment Frequency



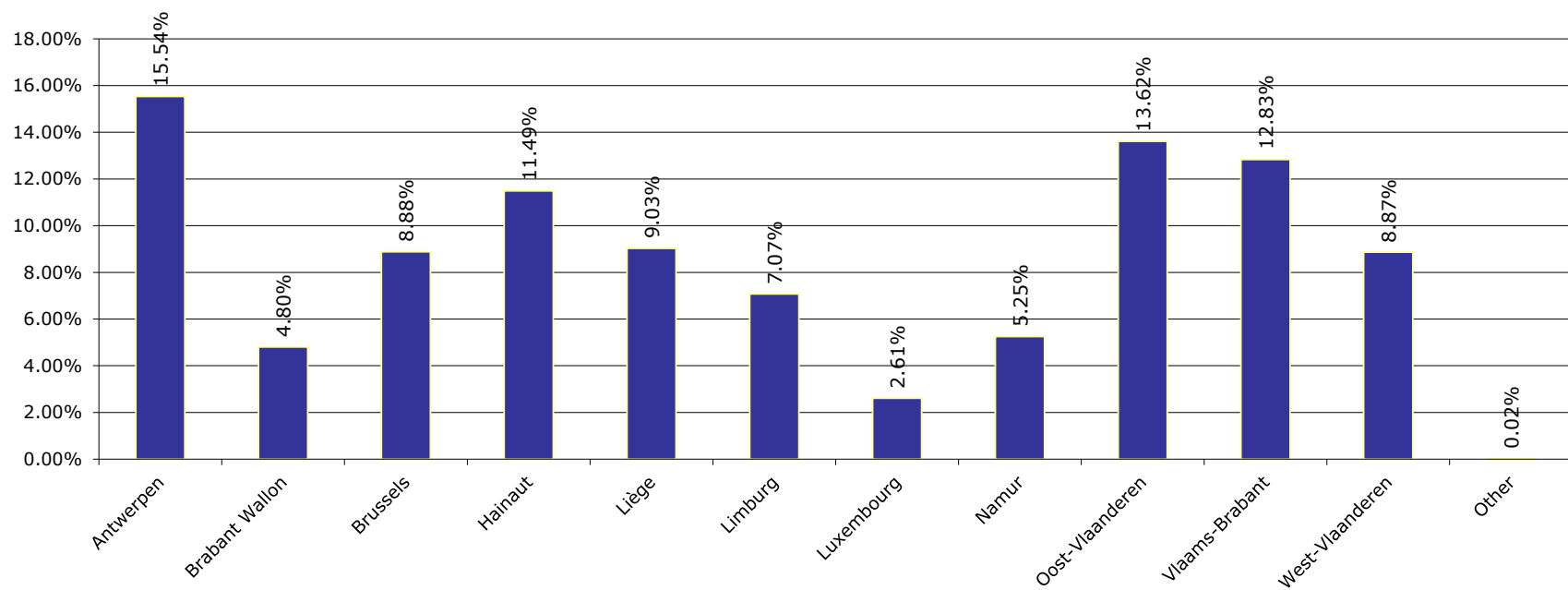
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of:

31/03/2022

1. Key characteristics

Outstanding Principal Balance (EUR)	21,692,795,289
Average Borrower Balance (EUR)	103,563
Maximum Borrower Balance (EUR)	3,364,213.45
Number of Borrowers	209,465
Number of Advances	356,655
Weighted Average Seasoning (years)	5.25
Weighted Average Remaining Maturity (years)	15.7
Report date: 30 September 2020	2.09
Weighted Average DTI	37.8%
Weighted Average Loan-to-Value	60.85%
Weighted Average Indexed Loan-to-Value	
Weighted Average Mortgage Coverage Ratio	122.75

Bass Master Issuer

Pool Characteristics

31/03/2022

2. Loan Size

Loan Size per Borrower (in 1000€)	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50	1,541,106,062.07	7.10 %	75,567	36.08 %
50 < Loan Size <= 100	3,308,880,109.47	15.25 %	44,468	21.23 %
100 < Loan Size <= 150	4,574,515,615.25	21.09 %	36,940	17.64 %
150 < Loan Size <= 200	4,266,737,367.99	19.67 %	24,713	11.80 %
200 < Loan Size <= 250	2,992,722,811.70	13.80 %	13,457	6.42 %
250 < Loan Size <= 300	1,884,426,729.53	8.69 %	6,925	3.31 %
300 < Loan Size <= 350	1,041,967,992.59	4.80 %	3,237	1.55 %
350 < Loan Size <= 400	570,667,431.69	2.63 %	1,533	0.73 %
400 < Loan Size <= 450	359,193,849.89	1.66 %	849	0.41 %
450 < Loan Size <= 500	242,766,229.46	1.12 %	513	0.24 %
500 < Loan Size <= 550	174,678,969.92	0.81 %	334	0.16 %
550 < Loan Size <= 600	138,021,305.98	0.64 %	241	0.12 %
600 < Loan Size <= 650	94,604,245.36	0.44 %	152	0.07 %
650 < Loan Size <= 700	68,600,782.47	0.32 %	102	0.05 %
700 < Loan Size <= 750	54,969,719.74	0.25 %	76	0.04 %
750 < Loan Size <= 800	43,211,180.72	0.20 %	56	0.03 %
800 < Loan Size <= 850	44,522,356.19	0.21 %	54	0.03 %
850 < Loan Size <= 900	37,717,587.03	0.17 %	43	0.02 %
900 < Loan Size <= 950	29,639,639.63	0.14 %	32	0.02 %
950 < Loan Size <= 1000	29,325,149.59	0.14 %	30	0.01 %
Loan Size > 1000	194,520,152.98	0.90 %	143	0.07 %
Total	21,692,795,289.25	100 %	209,465	100 %

Bass Master Issuer

Pool Characteristics

31/03/2022

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
<=0.1	435,140,025.61	2.01 %	36,068	17.22 %
>0.1 and <=0.2	998,240,947.69	4.60 %	26,164	12.49 %
>0.2 and <=0.3	1,463,701,328.51	6.75 %	21,464	10.25 %
>0.3 and <=0.4	1,875,469,403.82	8.65 %	19,125	9.13 %
>0.4 and <=0.5	2,188,846,739.87	10.09 %	18,363	8.77 %
>0.5 and <=0.6	2,428,909,125.16	11.20 %	17,942	8.57 %
>0.6 and <=0.7	2,862,169,196.00	13.19 %	18,544	8.85 %
>0.7 and <=0.8	3,568,226,541.68	16.45 %	21,215	10.13 %
>0.8 and <=0.9	4,325,501,859.12	19.94 %	23,241	11.10 %
>0.9 and <=1	1,517,691,762.35	7.00 %	7,214	3.44 %
>1 and <=1.1	25,940,088.87	0.12 %	105	0.05 %
>1.1 and <=1.2	1,204,085.01	0.01 %	8	0.00 %
>1.2	1,754,185.56	0.01 %	12	0.01 %
Total	21,692,795,289.25	100 %	209,465	100 %

Bass Master Issuer

Pool Characteristics

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4. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
0	1,112,359.88	0.01 %	803	0.38 %
>0 and <=0,1	259,571,027.24	1.20 %	480	0.23 %
>0.1 and <=0.2	536,568,517.50	2.47 %	1,464	0.70 %
>0.2 and <=0.3	922,893,162.80	4.25 %	2,999	1.43 %
>0.3 and <=0.4	1,483,526,251.15	6.84 %	5,771	2.76 %
>0.4 and <=0.5	1,386,468,895.99	6.39 %	6,223	2.97 %
>0.5 and <=0.6	1,532,980,783.41	7.07 %	7,430	3.55 %
>0.6 and <=0.7	1,041,795,817.03	4.80 %	5,769	2.75 %
>0.7 and <=0.8	697,525,366.82	3.22 %	4,282	2.04 %
>0.8 and <=0.9	493,457,159.25	2.27 %	3,298	1.57 %
>0.9 and <=1	375,796,073.41	1.73 %	2,711	1.29 %
>1 and <=1.1	2,179,866,620.44	10.05 %	13,309	6.35 %
>1.1 and <=1.2	2,597,037,669.07	11.97 %	17,706	8.45 %
>1.2 and <=1.3	2,077,034,529.20	9.57 %	16,411	7.83 %
>1.3 and <=1.4	1,183,045,688.20	5.45 %	10,882	5.20 %
>1.4 and <=1.5	938,745,429.39	4.33 %	9,552	4.56 %
>1.5 and <=1.6	568,608,034.57	2.62 %	6,450	3.08 %
>1.6 and <=1.7	468,396,776.93	2.16 %	5,796	2.77 %
>1.7 and <=1.8	409,800,119.14	1.89 %	5,506	2.63 %
>1.8 and <=1.9	301,212,519.99	1.39 %	4,392	2.10 %
>1.9 and <=2	233,140,017.97	1.07 %	3,601	1.72 %
>2	2,004,212,469.87	9.24 %	74,630	35.63 %
Total	21,692,795,289.25	100%	209,465	100%

Bass Master Issuer

Pool Characteristics

31/03/2022

5. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
<=1	64,956,339.46	0.30 %	1,067	0.51 %
>1 and <=1.2	8,676,080,341.14	40.00 %	44,397	21.20 %
>1.2 and <=1.4	5,230,773,286.45	24.11 %	35,591	16.99 %
>1.4 and <=1.6	2,368,737,582.50	10.92 %	19,945	9.52 %
>1.6 and <=1.8	1,400,209,106.73	6.45 %	13,831	6.60 %
>1.8 and <=2	859,437,079.07	3.96 %	9,544	4.56 %
>2.2 and <=2.4	434,321,786.09	2.00 %	6,245	2.98 %
>2.4 and <=2.6	316,923,156.50	1.46 %	4,961	2.37 %
>2.6 and <=2.8	243,282,802.82	1.12 %	4,060	1.94 %
>2.8 and <=3	173,339,140.69	0.80 %	3,219	1.54 %
>2 and <=2.2	580,157,168.78	2.67 %	7,118	3.40 %
>3	1,344,577,499.02	6.20 %	59,487	28.40 %
Total	21,692,795,289.25	100.00 %	209,465	100.00 %

Bass Master Issuer

Pool Characteristics

31/03/2022

6. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1992	4,408.63	0.00 %	5	0.00 %
1993	71914.08	0.00 %	21	0.01 %
1994	39,793.35	0.00 %	8	0.00 %
1995	115,082.09	0.00 %	11	0.00 %
1996	175,388.33	0.00 %	29	0.01 %
1997	811,441.45	0.00 %	216	0.06 %
1998	2,314,632.20	0.01 %	346	0.10 %
1999	5888683.16	0.03 %	514	0.14 %
2000	3,130,424.33	0.01 %	209	0.06 %
2001	3,245,460.15	0.01 %	215	0.06 %
2002	5,648,925.56	0.03 %	837	0.23 %
2003	24,683,693.30	0.11 %	3,661	1.03 %
2004	62775043.76	0.29 %	5,117	1.43 %
2005	189,638,924.63	0.87 %	8,985	2.52 %
2006	117,399,921.41	0.54 %	4,413	1.24 %
2007	82057848	0.38 %	3,681	1.03 %
2008	91,338,790.12	0.42 %	3,785	1.06 %
2009	399239345.2	1.84 %	11,092	3.11 %
2010	621,771,167.10	2.87 %	14,885	4.17 %
2011	415,556,743.29	1.92 %	10,580	2.97 %
2012	285,167,350.24	1.31 %	12,613	3.54 %
2013	366,095,364.14	1.69 %	13,424	3.76 %
2014	1,042,777,334.59	4.81 %	27,266	7.64 %
2015	3,581,955,999.45	16.51 %	67,997	19.07 %
2016	2,661,428,594.26	12.27 %	40,436	11.34 %
2017	2,122,279,232.00	9.78 %	26,932	7.55 %
2018	2,786,996,787.92	12.85 %	29,077	8.15 %
2019	3,533,180,292.20	16.29 %	36,566	10.25 %
2020	1,737,975,131.28	8.01 %	18,795	5.27 %
2021	1,464,982,231.44	6.75 %	14,287	4.01 %
2022	84,049,341.55	0.39 %	652	0.18 %
Total	21,692,795,289.25	100%	356,655	100%

Bass Master Issuer

Pool Characteristics

31/03/2022

7. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=1	1,117,854,708.57	5.15 %	10,483	2.94 %
>1 and <=2	1,692,192,736.42	7.80 %	17,605	4.94 %
>2 and <=3	3,179,781,202.83	14.66 %	33,526	9.40 %
>3 and <=4	3,078,754,384.92	14.19 %	31,673	8.88 %
>4 and <=5	2,079,826,404.55	9.59 %	25,221	7.07 %
>5 and <=6	2,757,385,197.84	12.71 %	40,529	11.36 %
>6 and <=7	3,301,068,792.92	15.22 %	57,993	16.26 %
>7 and <=8	1,742,860,574.68	8.03 %	42,584	11.94 %
>8 and <=9	344,401,483.84	1.59 %	12,597	3.53 %
>9 and <=10	297,499,413.78	1.37 %	13,446	3.77 %
>10 and <=11	365,676,450.75	1.69 %	9,828	2.76 %
>11 and <=12	597,631,195.83	2.75 %	14,576	4.09 %
>12 and <=13	493,105,486.17	2.27 %	12,662	3.55 %
>13 and <=14	127,362,445.97	0.59 %	4,878	1.37 %
>14 and <=15	80,594,021.96	0.37 %	3,801	1.07 %
>15	436,800,788.22	2.01 %	25,253	7.08 %
Total	21,692,795,289.25	100%	356,655	100%

Bass Master Issuer

Pool Characteristics

31/03/2022

8. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=5	1,316,182,138.47	6.07 %	92,739	26.00 %
>5 and <=10	2,901,371,760.10	13.37 %	72,119	20.22 %
>10 and <=15	4,388,206,054.53	20.23 %	66,520	18.65 %
>15 and <=20	6,767,485,781.71	31.20 %	73,190	20.52 %
>20 and <=25	6,193,547,530.85	28.55 %	51,072	14.32 %
>25 and <=30	125,241,037.98	0.58 %	1,008	0.28 %
>30 and <=35	760,985.61	0.00 %	7	0.00 %
Total	21,692,795,289.25	100%	356,655	100%

Bass Master Issuer

Pool Characteristics

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9. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
<=5	129,139,619.51	0.60 %	2,008	0.56 %
>5 and <=10	901,694,360.40	4.16 %	42,864	12.02 %
>10 and <=15	2,844,505,368.42	13.11 %	87,765	24.61 %
>15 and <=20	6,394,441,523.31	29.48 %	107,835	30.24 %
>20 and <=25	9,373,504,855.06	43.21 %	95,406	26.75 %
>25 and <=30	1,931,506,731.93	8.90 %	19,473	5.46 %
>30 and <=35	105,115,697.37	0.48 %	1,149	0.32 %
>35 and <=40	11,576,139.33	0.05 %	141	0.04 %
>40 and <=45	1,310,993.92	0.01 %	14	0.00 %
Total	21,692,795,289.25	100%	356,655	100%

Bass Master Issuer

Pool Characteristics

31/03/2022

10. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	14,440,527,864.89	66.57 %	258,569	72.50 %
Variable With Cap	7,209,530,343.04	33.23 %	93,428	26.20 %
Variable Without Cap	42,737,081.32	0.20 %	4,658	1.31 %
Total	21,692,795,289.25	100%	356,655	100%

Bass Master Issuer

Pool Characteristics

31/03/2022

11. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
<=0.1	96,336,326.00	0.44 %	4,653	1.30 %
>0.1 and <=0.2	1,021,916,137.77	4.71 %	32,733	9.18 %
>0.2 and <=0.3	4,649,103,414.66	21.43 %	87,883	24.64 %
>0.3 and <=0.4	8,074,487,912.10	37.22 %	117,008	32.81 %
>0.4 and <=0.5	4,322,286,223.68	19.92 %	62,098	17.41 %
>0.5 and <=0.6	1,601,888,780.75	7.38 %	23,277	6.53 %
>0.6 and <=0.7	787,871,158.21	3.63 %	10,737	3.01 %
>0.7 and <=0.8	379,469,076.04	1.75 %	5,284	1.48 %
>0.8	263,469,678.00	1.21 %	3,967	1.11 %
Unknown	495,966,582.04	2.29 %	9,015	2.53 %
Total	21,692,795,289.25	100%	356,655	100%

Bass Master Issuer

Pool Characteristics

31/03/2022

12. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
Employee loan	467,237,451.34	2.15 %	10,306	2.89 %
Not an employee loan	21,225,557,837.91	97.85 %	346,349	97.11 %
Total	21,692,795,289.25	100%	356,655	100%

Bass Master Issuer

Pool Characteristics

31/03/2022

13. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
<=1%	882,008,171.03	4.07 %	20,709	5.81 %
>1 and <=2%	8,379,466,359.87	38.63 %	102,590	28.76 %
>2 and <=3%	10,567,080,190.04	48.71 %	171,833	48.18 %
>3 and <=4%	1,340,982,694.22	6.18 %	39,445	11.06 %
>4 and <=5%	404,754,908.16	1.87 %	15,858	4.45 %
>5 and <=6%	115,362,900.43	0.53 %	5,588	1.57 %
>6 and <=7%	2,905,010.27	0.01 %	581	0.16 %
>7 and <=8%	234,970.08	0.00 %	48	0.01 %
>8 and <=9%	85.15	0.00 %	2	0.00 %
>10 and <=11%	0.00	0.00 %	1	0.00 %
Total	21,692,795,289.25	100%	356,655	100%

Bass Master Issuer

Pool Characteristics

31/03/2022

14. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
2022	1,696,225,969.41	7.82 %	36,262	10.17 %
2023	1,470,775,997.15	6.78 %	19,667	5.51 %
2024	918,862,271.57	4.24 %	8,668	2.43 %
2025	373,916,282.81	1.72 %	3,916	1.10 %
2026	363,906,061.20	1.68 %	3,841	1.08 %
2027	217,358,405.60	1.00 %	2,286	0.64 %
2028	138,801,350.94	0.64 %	1,210	0.34 %
2029	376,452,770.37	1.74 %	3,055	0.86 %
2030	64,751,257.02	0.30 %	473	0.13 %
2031	59,251,145.11	0.27 %	348	0.10 %
2032	6,918,077.77	0.03 %	35	0.01 %
2033	237,190,631.94	1.09 %	2,244	0.63 %
2034	1,025,127,022.67	4.73 %	8,868	2.49 %
2035	170,112,345.04	0.78 %	1,215	0.34 %
2036	37,090,248.82	0.17 %	256	0.07 %
2037	1,237,582.32	0.01 %	12	0.00 %
Fixed until maturity	14,534,817,869.51	67.00 %	264,299	74.10 %
Total	21,692,795,289.25	100%	356,655	100%

Bass Master Issuer

Pool Characteristics

31/03/2022

15. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	21,692,457,656.71	100.00 %	356,608	99.99 %
Quaterly	237,583.61	0.00 %	19	0.01 %
Unknown	100,048.93	0.00 %	28	0.01 %
Total	21,692,795,289.25	100%	356,655	100%

Bass Master Issuer

Pool Characteristics

31/03/2022

16. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	21,311,698,365.39	98.24 %	349,514	98.00 %
InterestOnly	246,202,702.35	1.13 %	2,120	0.59 %
Linear	134,894,221.51	0.62 %	5,021	1.41 %
Total	21,692,795,289.25	100%	356,655	100%

Bass Master Issuer

Pool Characteristics

31/03/2022

17. Days in Arrears

No. of Days		Outstanding Principal	%	No. of Advances	%
Not in Arrears		21,465,477,102.52	98.95 %	352,835	98.93 %
1-30		87,246,112.98	0.40 %	1,124	0.32 %
31-60		51,267,536.69	0.24 %	599	0.17 %
61-90		19,539,739.45	0.09 %	226	0.06 %
91-120		9,774,404.56	0.05 %	107	0.03 %
121-150		5,944,971.59	0.03 %	70	0.02 %
151-180		2,905,677.05	0.01 %	50	0.01 %
>180		8,123,478.16	0.04 %	114	0.03 %
Denounced		42,516,266.25	0.20 %	1,530	0.43 %
Total		21,692,795,289.25	100%	356,655	100%

Bass Master Issuer

Pool Characteristics

31/03/2022

18. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	3,370,269,329.02	15.54 %	52,323	14.67 %
Brabant Wallon	1,042,258,067.43	4.80 %	15,290	4.29 %
Brussels	1,926,951,769.20	8.88 %	22,568	6.33 %
Hainaut	2,491,802,571.32	11.49 %	46,979	13.17 %
Liège	1,958,507,989.89	9.03 %	34,537	9.68 %
Limburg	1,534,587,419.12	7.07 %	28,116	7.88 %
Luxembourg	566,579,212.28	2.61 %	9,697	2.72 %
Namur	1,138,400,183.58	5.25 %	20,057	5.62 %
Oost-Vlaanderen	2,953,580,218.16	13.62 %	49,597	13.91 %
Vlaams-Brabant	2,783,053,366.35	12.83 %	42,933	12.04 %
West-Vlaanderen	1,923,148,976.02	8.87 %	34,513	9.68 %
Other	3,656,186.88	0.02 %	45	0.01 %
Total	21,692,795,289.25	100%	356,655	100%