

Bass Master Issuer

Report date: 30 September 2009

MORTGAGE PORTFOLIO REPORT

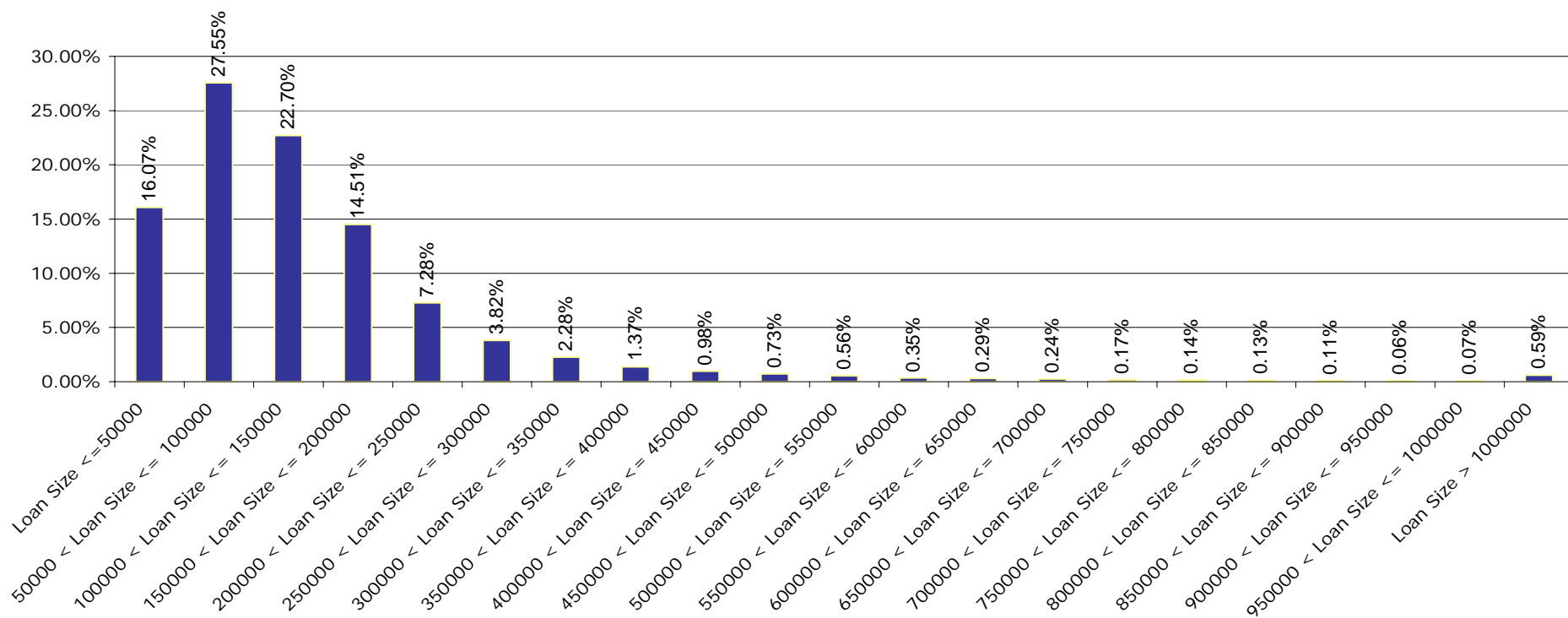
Mortgage Portfolio Report:
Reporting month as of ultimo:

Bass Master Issuer
September 2009

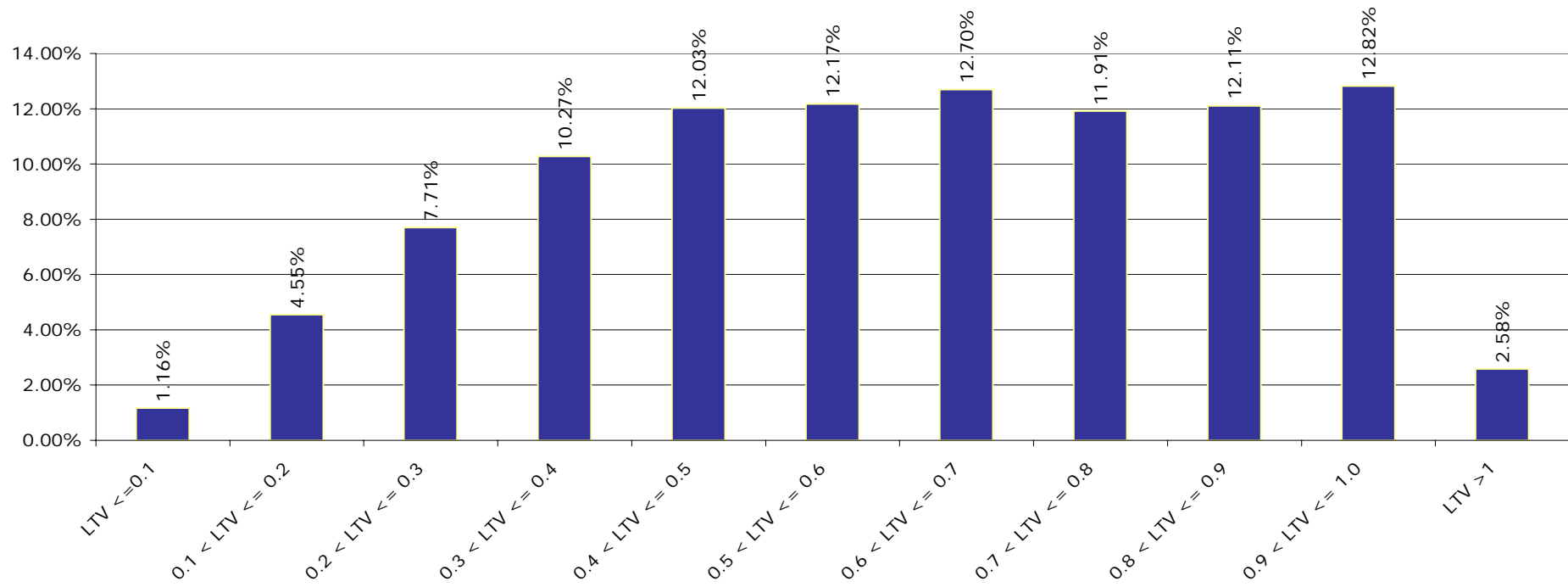
Key Characteristics

Oustanding Principal Balance (EUR)	18,903,522,563
Avarage Borrower Balance (EUR)	73,195
Maximum Borrower Balance (EUR)	1,980,132
Number of Borrowers	258,261
Number of Advances	375,841
Weighted Average Seasoning (years)	4.65
Weighted Average Remaining Maturity (years)	15.11
Weigthd Average Coupon (%)	4.19
Weighted Average DTI	43.23%
Weighted Average LTV	60.80%
Weighted Average Indexed LTV	46.53%
Weighted Mortgage Coverage Ratio	126.78%

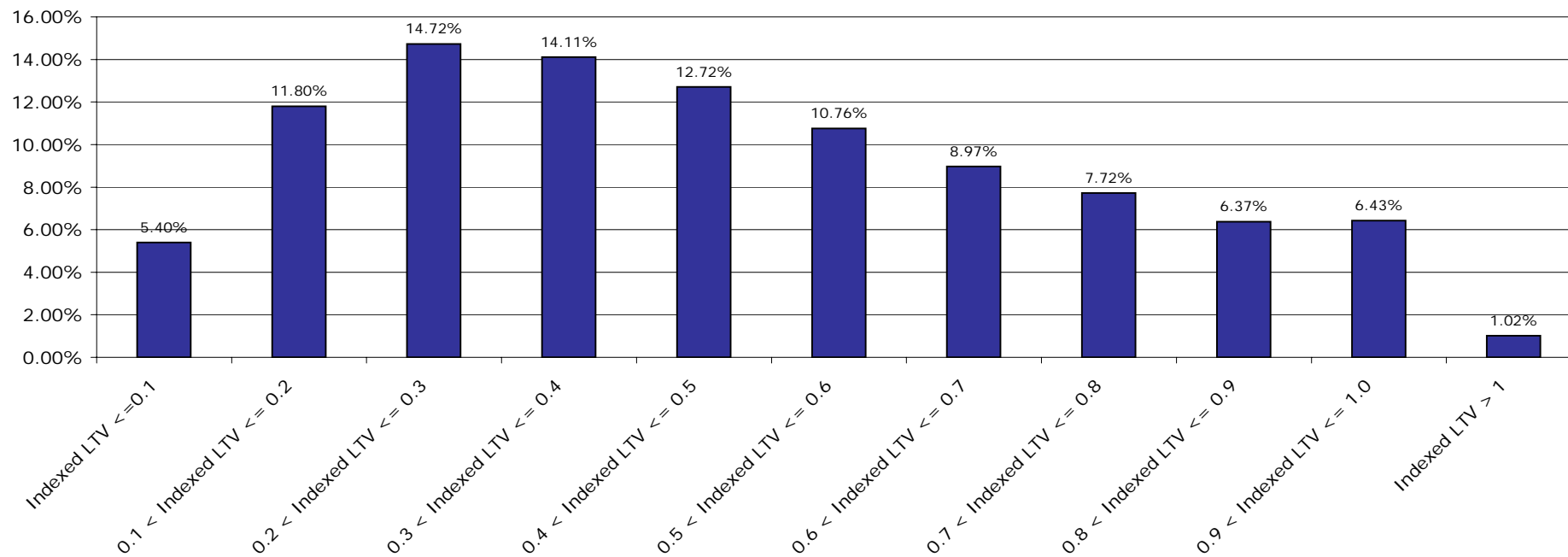
Loan Size



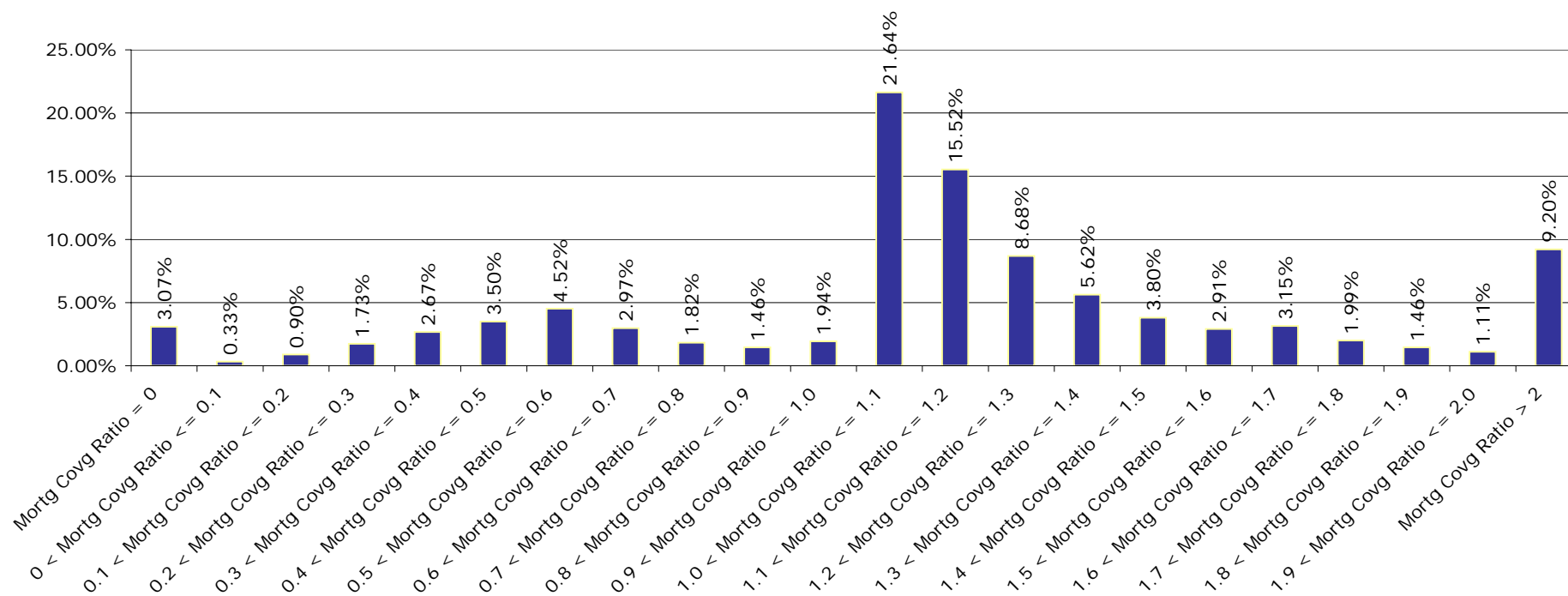
Loan to Value



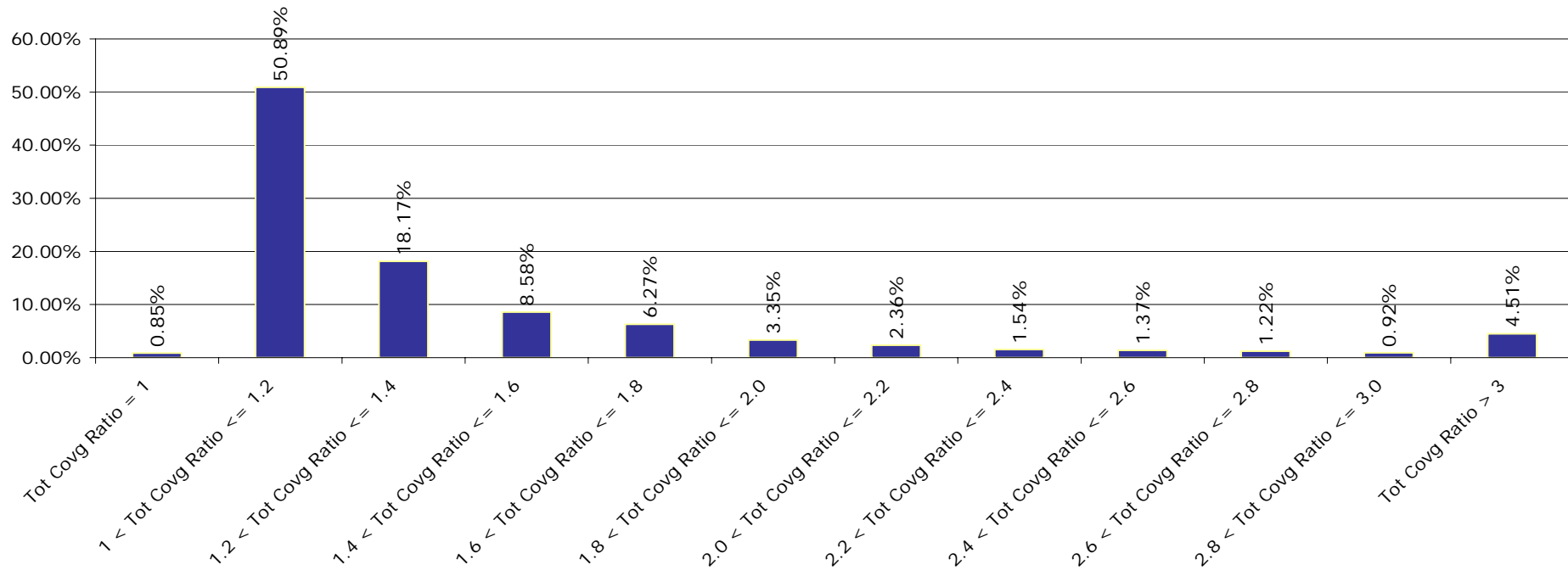
Indexed Loan to Value



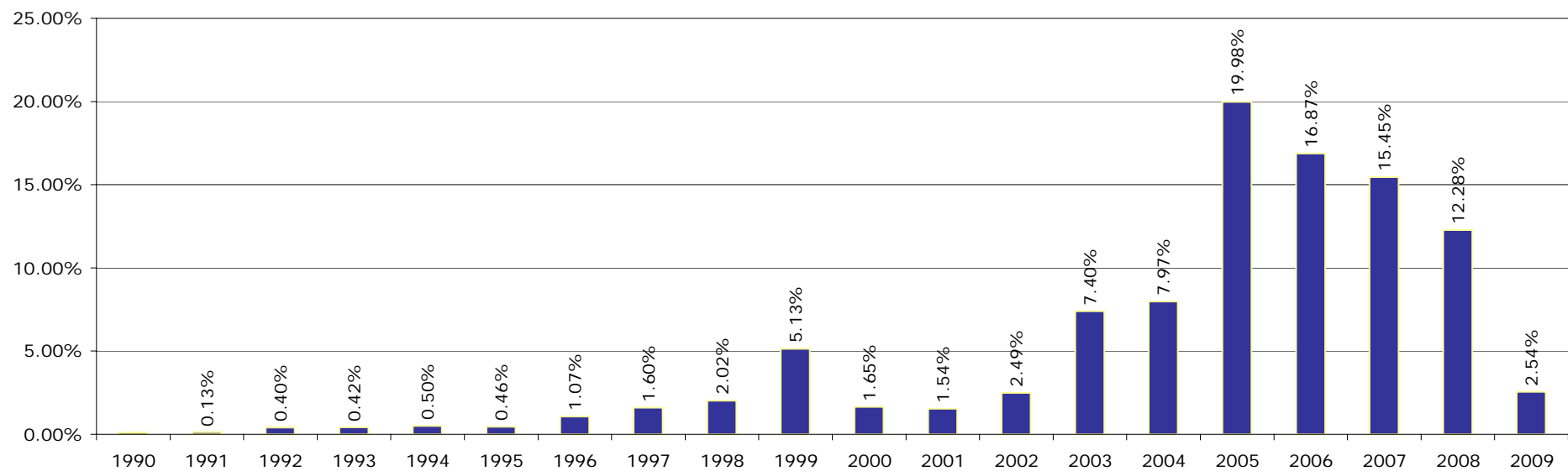
Mortgage Coverage Ratio



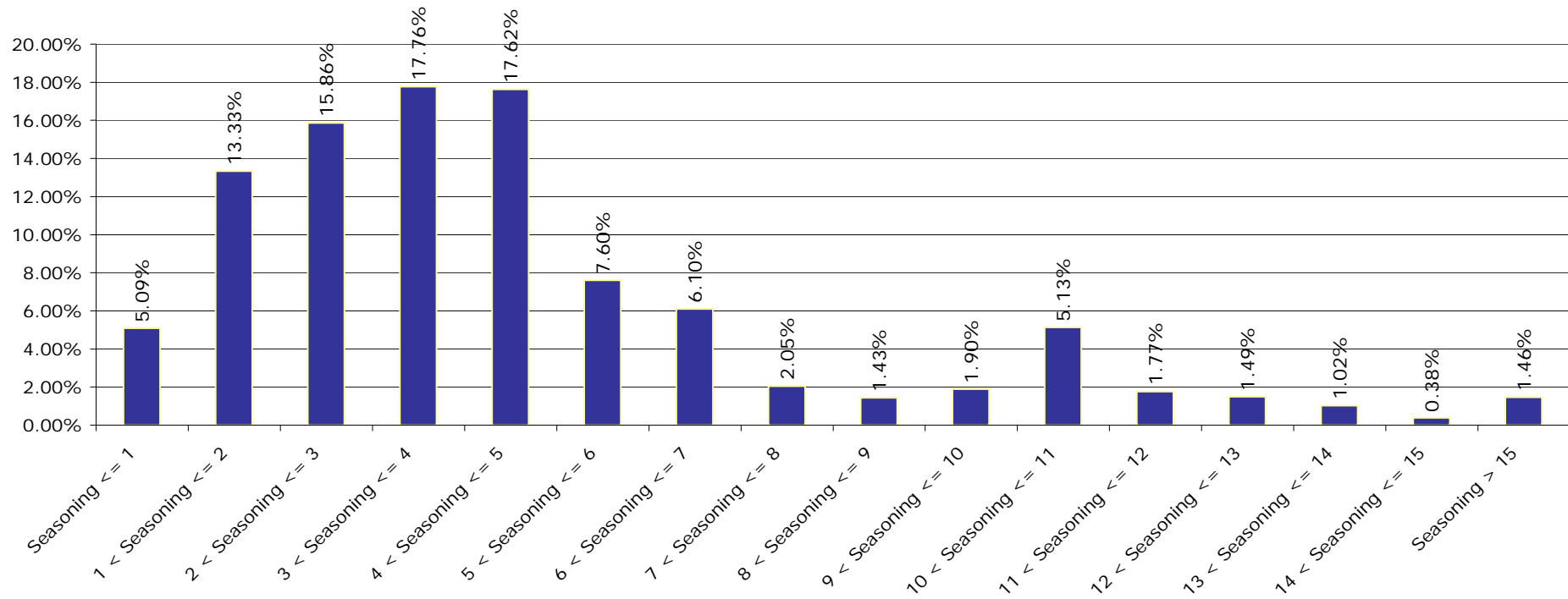
Total Coverage Ratio



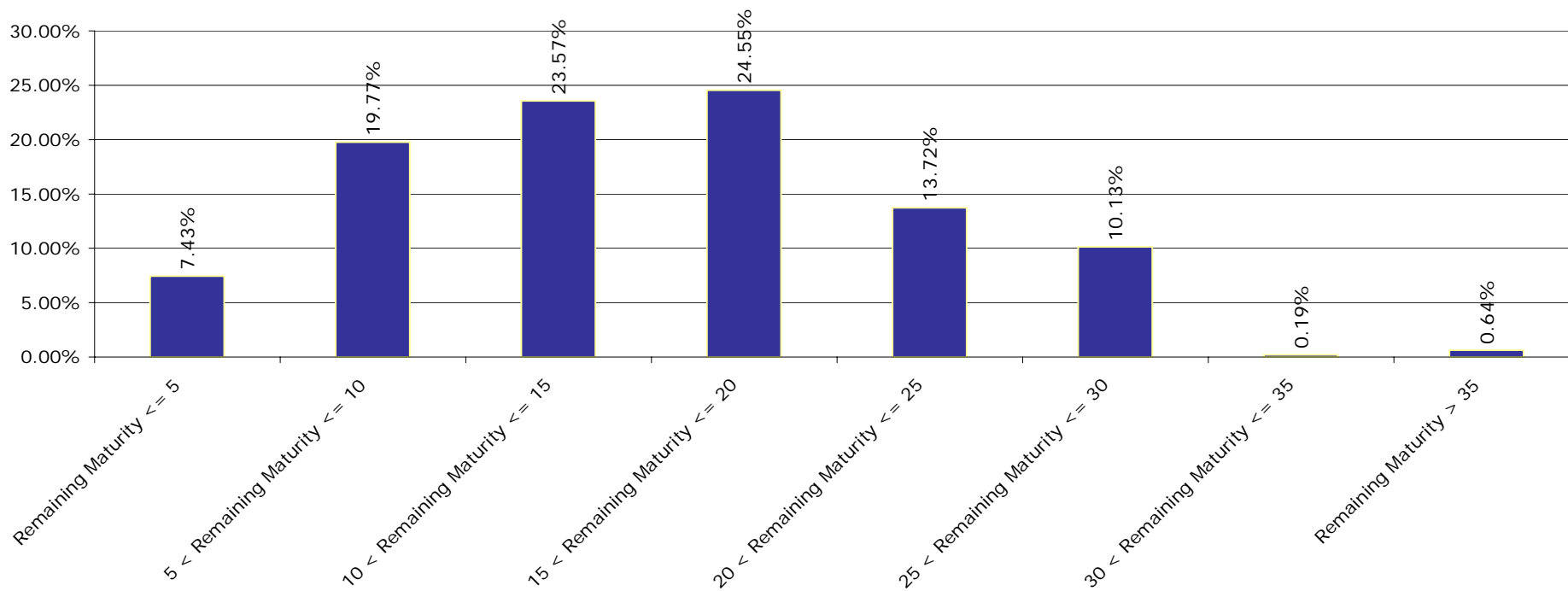
Origination Year



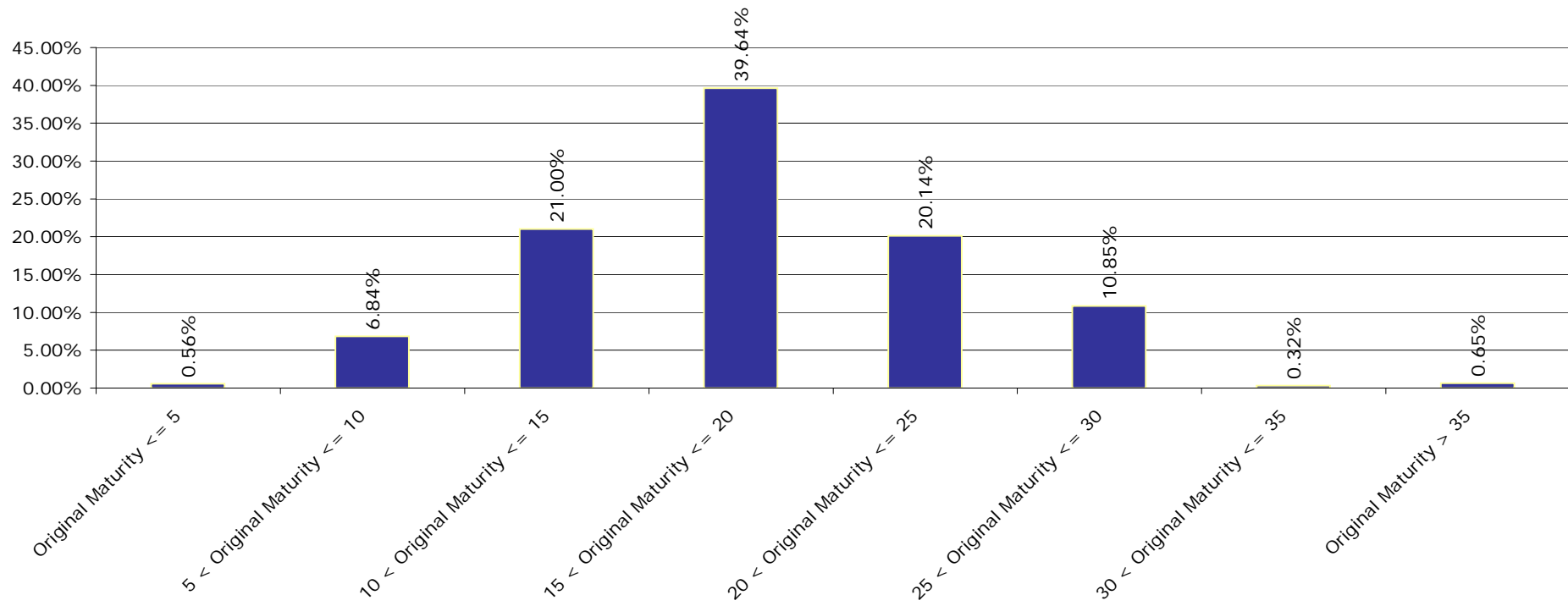
Seasoning



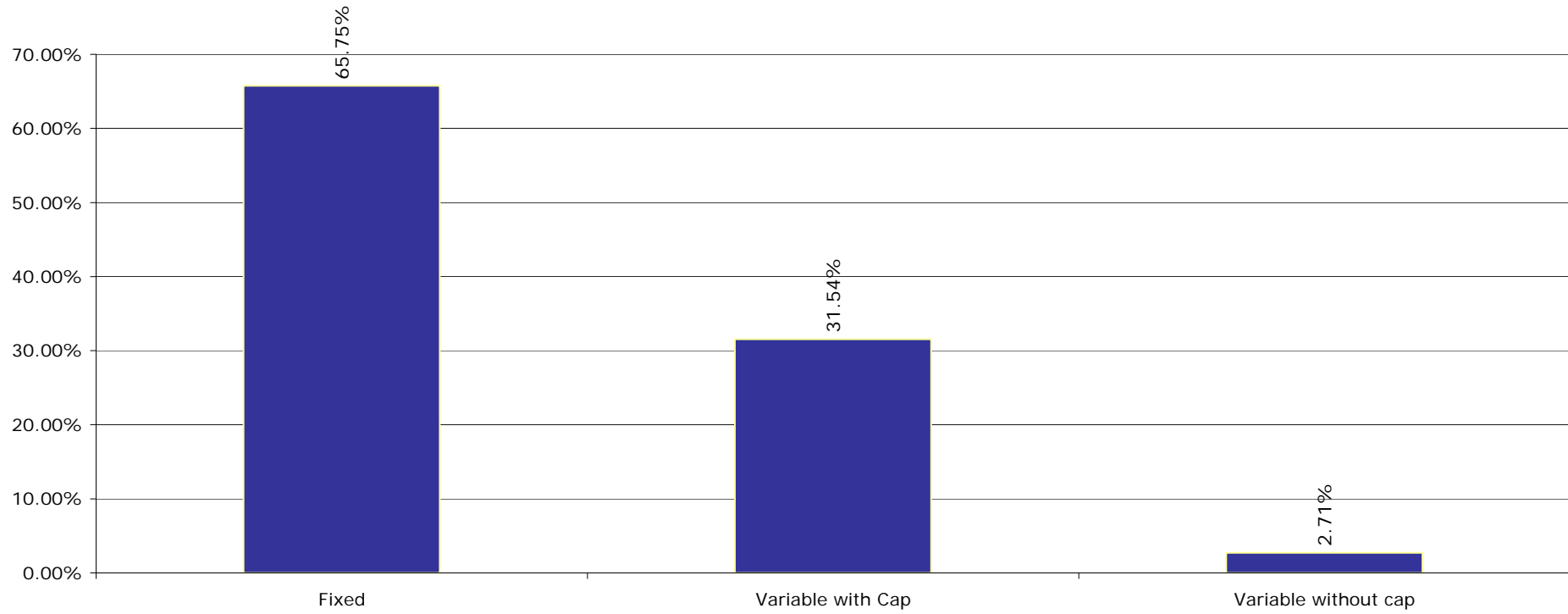
Remaining Maturity



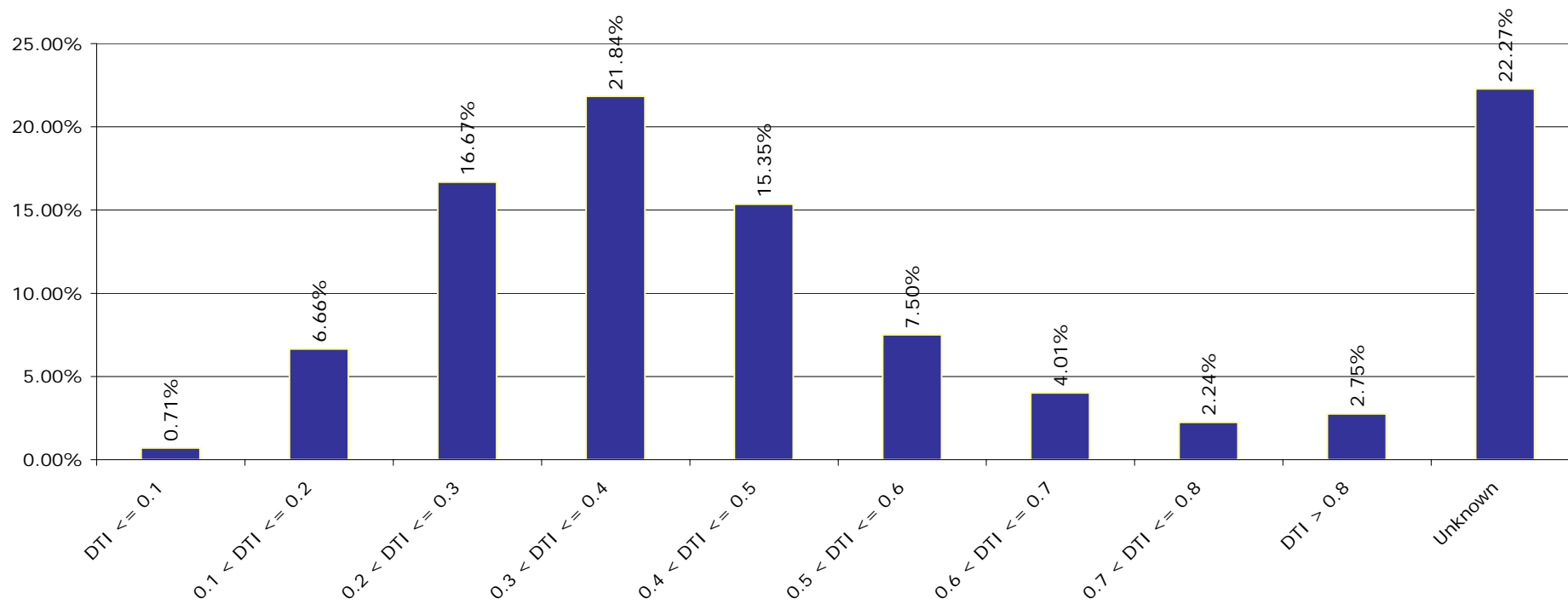
Original Maturity



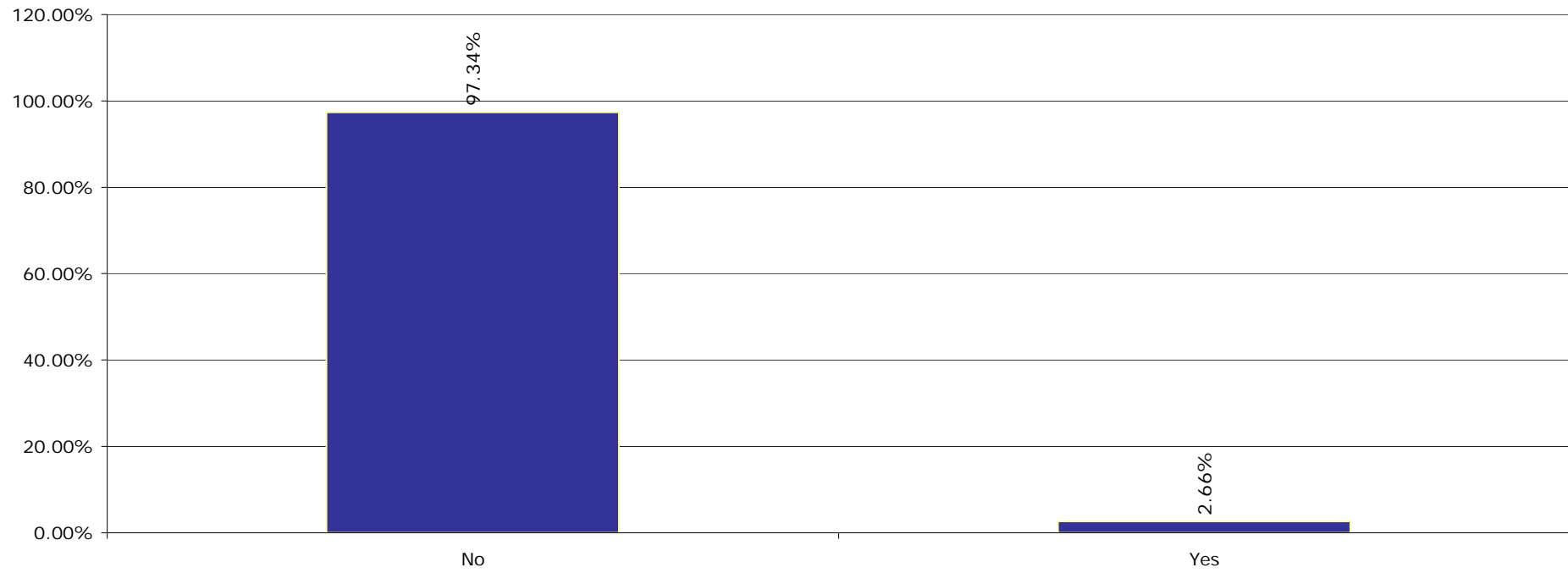
Interest Type



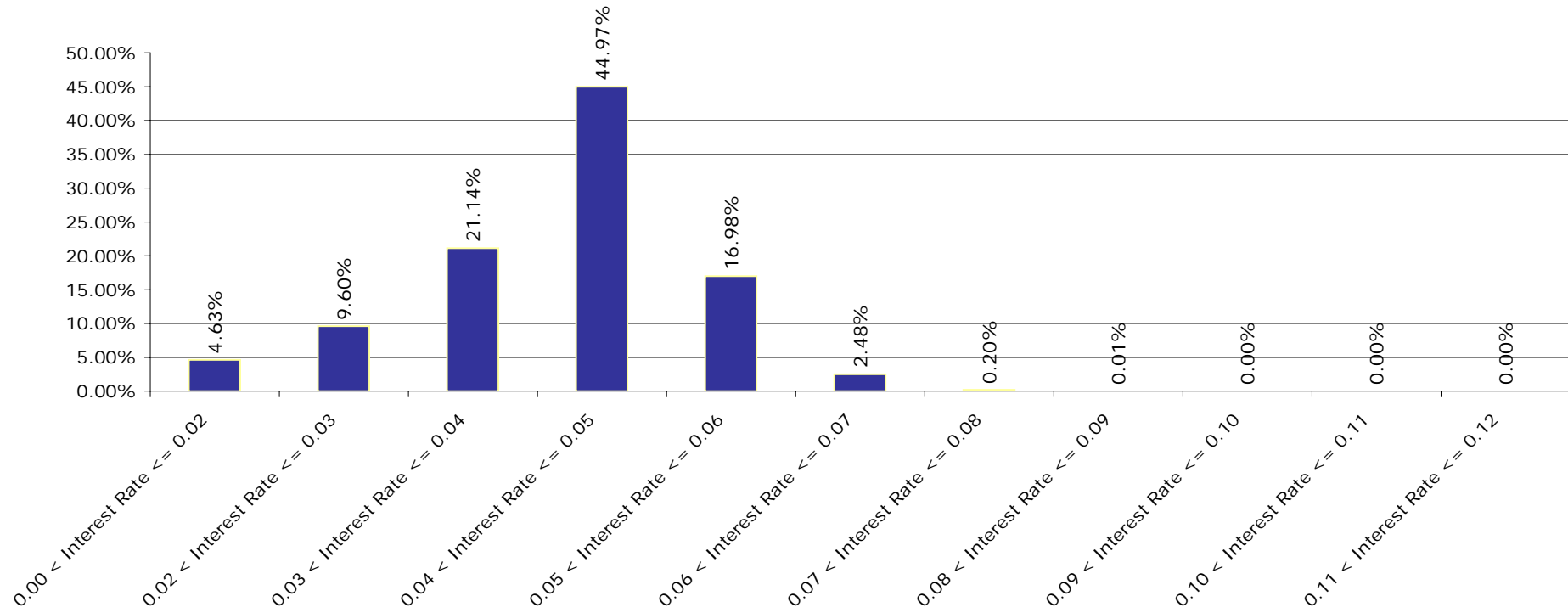
Debt to Income



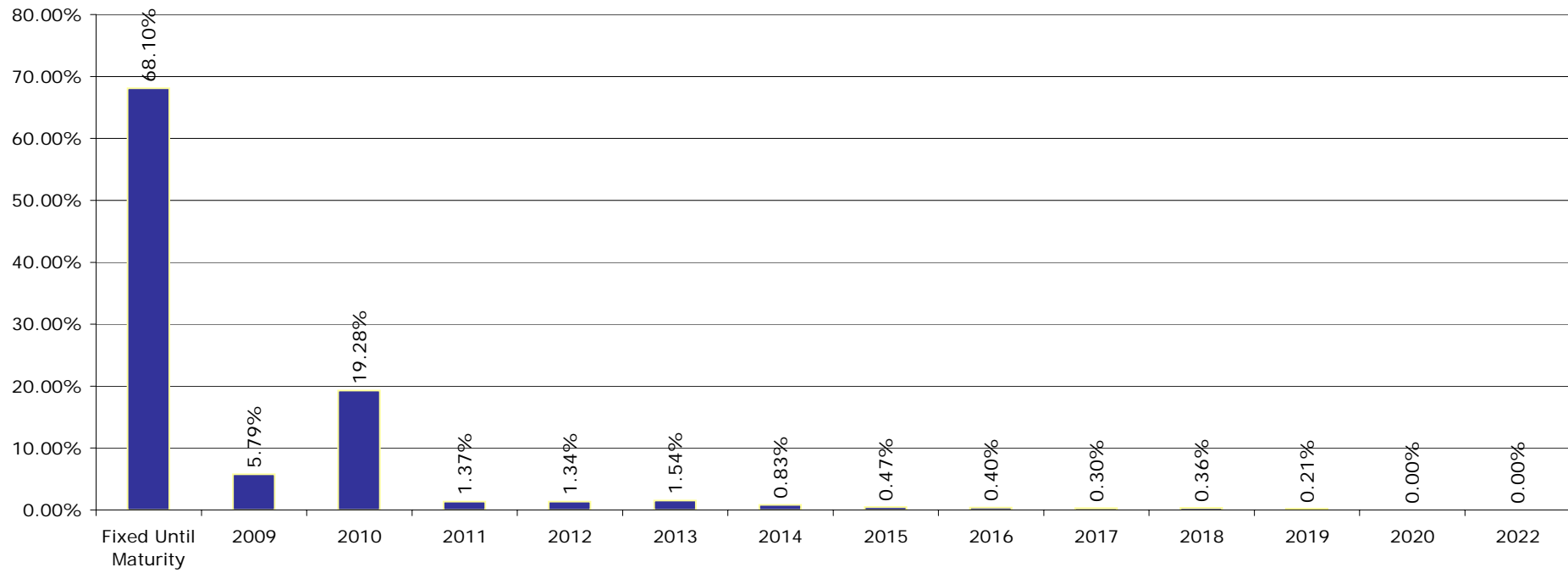
Employee Loans



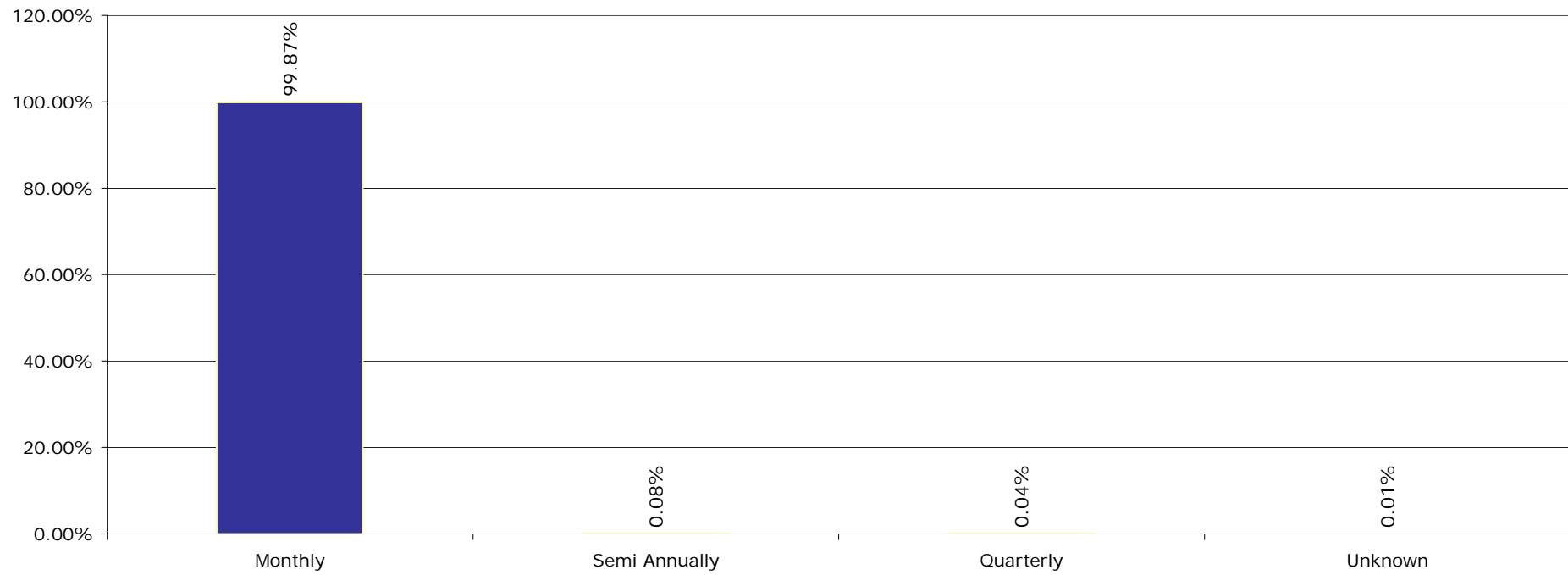
Interest Rate



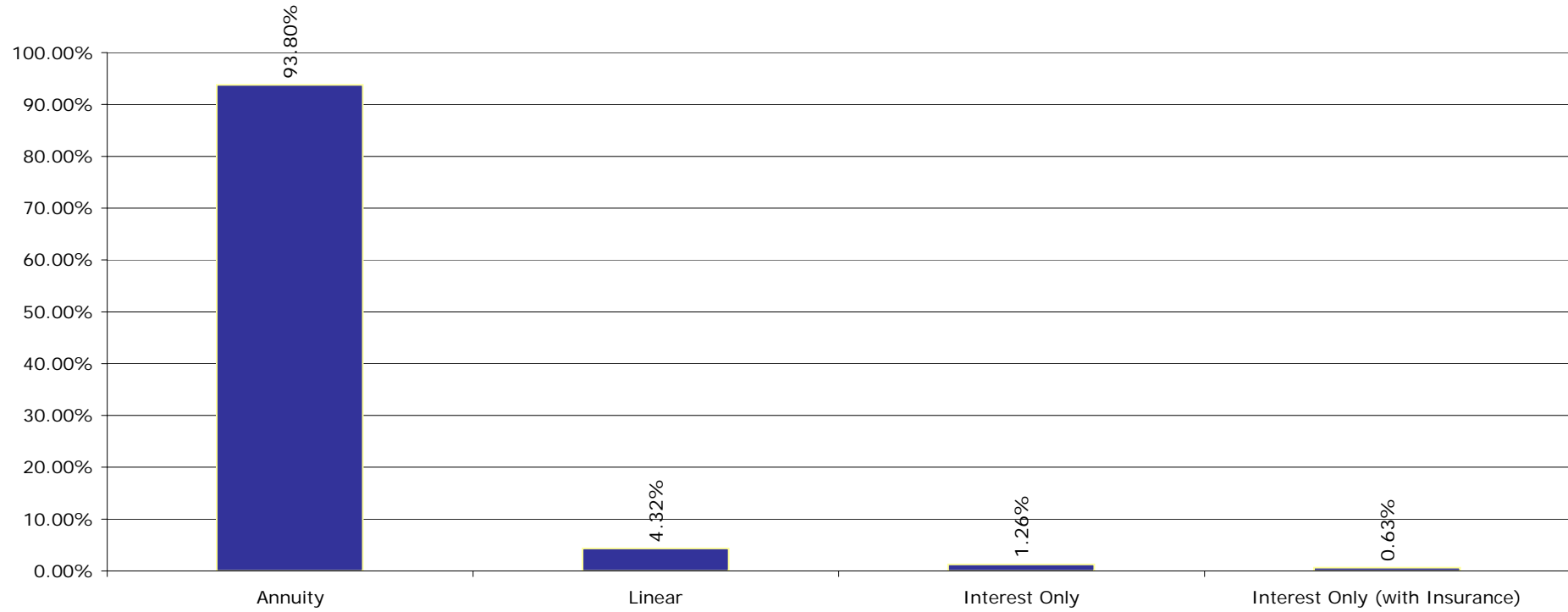
Next Reset Year



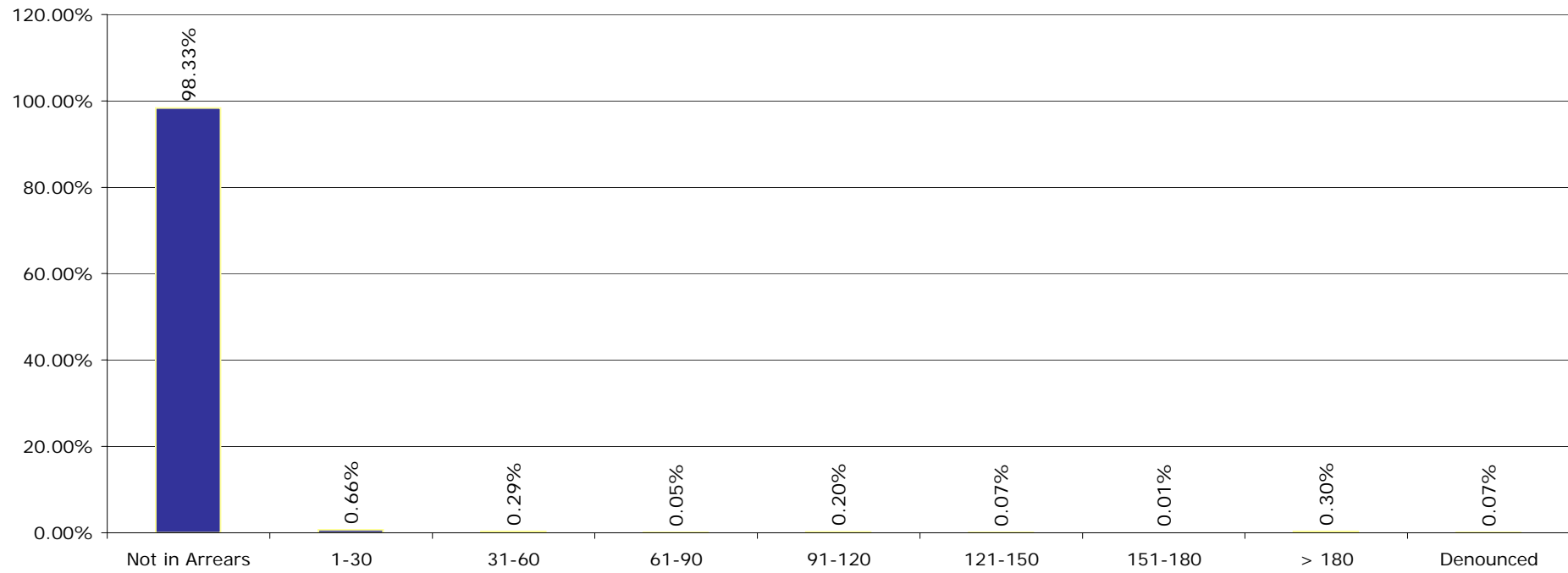
Interest Payment Frequency



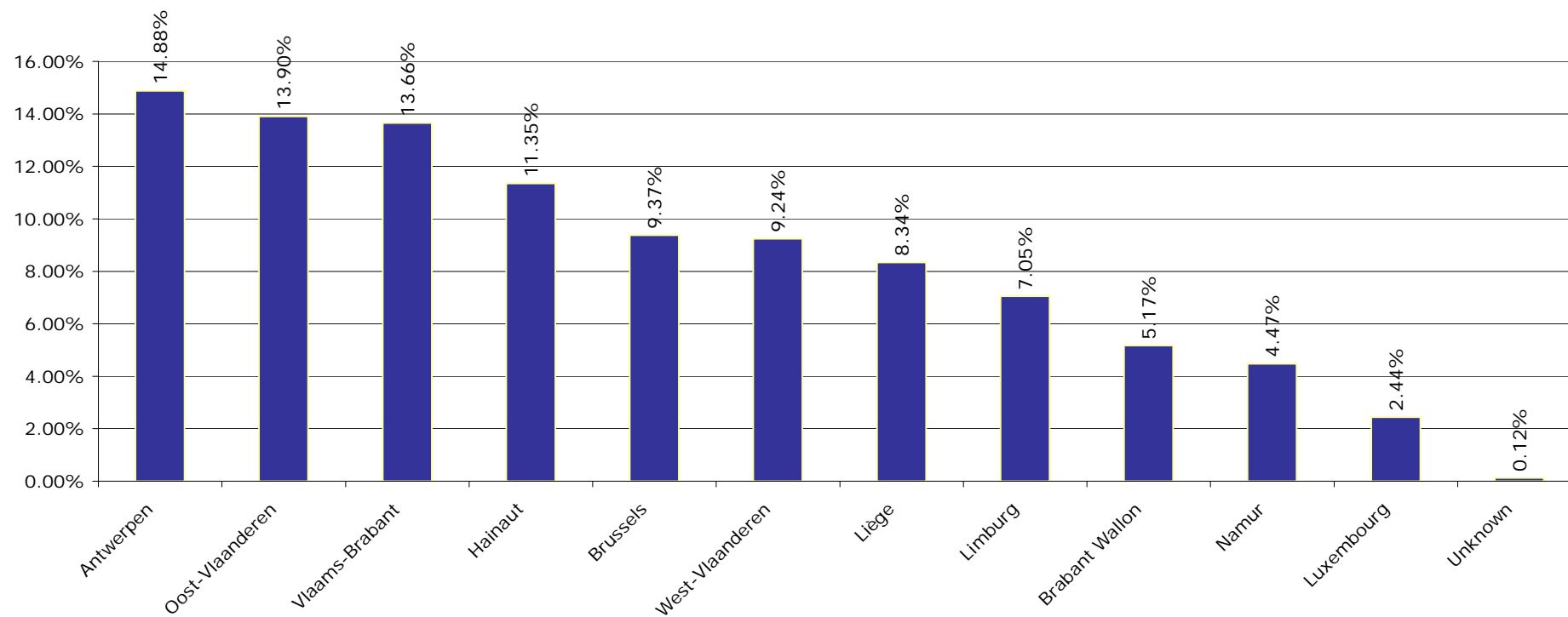
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

1. Key characteristics

Oustanding Principal Balance (EUR)	18,903,522,563.47
Average Borrower Balance (EUR)	73,195.42
Maximum Borrower Balance (EUR)	1,980,132
Number of Borrowers	258,261
Number of Advances	375,841
Weighted Average Seasoning (years)	4.7
Weighted Average Remaining Maturity (years)	15.1
Weighted Average Coupon (%)	4.2
Weighted Average DTI	43.2%
Weighted Average LTV	60.80%
Weighted Average Indexed LTV	46.53%
Weighted Mortg Covg Ratio	126.78%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

2. Loan Size

Ranges	Outstanding Princpal	%	No. of Borrowers	%
Loan Size <=50000	3,037,867,469	16.07%	123,038	47.64%
50000 < Loan Size <= 100000	5,207,951,210	27.55%	71,808	27.80%
100000 < Loan Size <= 150000	4,291,982,422	22.70%	35,122	13.60%
150000 < Loan Size <= 200000	2,743,385,631	14.51%	15,966	6.18%
200000 < Loan Size <= 250000	1,376,461,049	7.28%	6,209	2.40%
250000 < Loan Size <= 300000	722,309,425	3.82%	2,654	1.03%
300000 < Loan Size <= 350000	430,529,915	2.28%	1,333	0.52%
350000 < Loan Size <= 400000	258,661,974	1.37%	693	0.27%
400000 < Loan Size <= 450000	185,474,505	0.98%	437	0.17%
450000 < Loan Size <= 500000	138,681,717	0.73%	293	0.11%
500000 < Loan Size <= 550000	105,474,847	0.56%	201	0.08%
550000 < Loan Size <= 600000	65,360,584	0.35%	113	0.04%
600000 < Loan Size <= 650000	55,118,054	0.29%	88	0.03%
650000 < Loan Size <= 700000	45,078,746	0.24%	67	0.03%
700000 < Loan Size <= 750000	31,868,059	0.17%	44	0.02%
750000 < Loan Size <= 800000	26,360,997	0.14%	34	0.01%
800000 < Loan Size <= 850000	23,989,807	0.13%	29	0.01%
850000 < Loan Size <= 900000	20,974,137	0.11%	24	0.01%
900000 < Loan Size <= 950000	12,074,567	0.06%	13	0.01%
950000 < Loan Size <= 1000000	12,695,035	0.07%	13	0.01%
Loan Size > 1000000	111,222,412	0.59%	82	0.03%
Total	18,903,522,563	100.00%	258,261	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
LTV <=0.1	220,157,699	1.16%	21,493	8.32%
0.1 < LTV <= 0.2	859,231,080	4.55%	32,194	12.47%
0.2 < LTV <= 0.3	1,456,666,985	7.71%	34,837	13.49%
0.3 < LTV <= 0.4	1,941,896,456	10.27%	32,585	12.62%
0.4 < LTV <= 0.5	2,273,682,015	12.03%	30,418	11.78%
0.5 < LTV <= 0.6	2,300,209,880	12.17%	26,756	10.36%
0.6 < LTV <= 0.7	2,400,293,760	12.70%	23,432	9.07%
0.7 < LTV <= 0.8	2,251,970,773	11.91%	19,434	7.52%
0.8 < LTV <= 0.9	2,288,835,664	12.11%	17,675	6.84%
0.9 < LTV <= 1.0	2,423,015,161	12.82%	16,285	6.31%
LTV >1	487,563,089	2.58%	3,152	1.22%
Total	18,903,522,563	100.00%	258,261	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

4. Indexed Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
Indexed LTV <=0.1	1,019,881,929	5.40%	53,467	20.70%
0.1 < Indexed LTV <= 0.2	2,229,816,872	11.80%	51,315	19.87%
0.2 < Indexed LTV <= 0.3	2,783,131,737	14.72%	41,967	16.25%
0.3 < Indexed LTV <= 0.4	2,667,315,399	14.11%	30,962	11.99%
0.4 < Indexed LTV <= 0.5	2,403,636,707	12.72%	23,229	8.99%
0.5 < Indexed LTV <= 0.6	2,033,274,095	10.76%	17,437	6.75%
0.6 < Indexed LTV <= 0.7	1,694,740,691	8.97%	12,926	5.01%
0.7 < Indexed LTV <= 0.8	1,459,245,982	7.72%	10,179	3.94%
0.8 < Indexed LTV <= 0.9	1,204,681,805	6.37%	7,871	3.05%
0.9 < Indexed LTV <= 1.0	1,215,086,231	6.43%	7,757	3.00%
Indexed LTV > 1	192,711,115	1.02%	1,151	0.45%
Total	18,903,522,563	100.00%	258,261	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

5. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Mortg Covg Ratio = 0	580,996,252	3.07%	6,486	2.51%
0 < Mortg Covg Ratio <= 0.1	63,074,860	0.33%	138	0.05%
0.1 < Mortg Covg Ratio <= 0.2	170,028,027	0.90%	549	0.21%
0.2 < Mortg Covg Ratio <= 0.3	327,051,354	1.73%	1,337	0.52%
0.3 < Mortg Covg Ratio <= 0.4	505,361,954	2.67%	2,554	0.99%
0.4 < Mortg Covg Ratio <= 0.5	661,283,842	3.50%	3,782	1.46%
0.5 < Mortg Covg Ratio <= 0.6	855,172,760	4.52%	5,238	2.03%
0.6 < Mortg Covg Ratio <= 0.7	562,209,754	2.97%	3,811	1.48%
0.7 < Mortg Covg Ratio <= 0.8	344,925,881	1.82%	2,616	1.01%
0.8 < Mortg Covg Ratio <= 0.9	276,130,063	1.46%	2,127	0.82%
0.9 < Mortg Covg Ratio <= 1.0	366,096,293	1.94%	2,667	1.03%
1.0 < Mortg Covg Ratio <= 1.1	4,091,059,579	21.64%	33,220	12.86%
1.1 < Mortg Covg Ratio <= 1.2	2,934,168,525	15.52%	29,917	11.58%
1.2 < Mortg Covg Ratio <= 1.3	1,641,279,507	8.68%	20,428	7.91%
1.3 < Mortg Covg Ratio <= 1.4	1,062,287,092	5.62%	15,410	5.97%
1.4 < Mortg Covg Ratio <= 1.5	717,589,832	3.80%	11,223	4.35%
1.5 < Mortg Covg Ratio <= 1.6	550,131,283	2.91%	9,579	3.71%
1.6 < Mortg Covg Ratio <= 1.7	594,835,740	3.15%	11,575	4.48%
1.7 < Mortg Covg Ratio <= 1.8	375,893,971	1.99%	7,807	3.02%
1.8 < Mortg Covg Ratio <= 1.9	275,076,445	1.46%	6,029	2.33%
1.9 < Mortg Covg Ratio <= 2.0	209,910,797	1.11%	5,026	1.95%
Mortg Covg Ratio > 2	1,738,958,752	9.20%	76,742	0.30
Total	18,903,522,563	100.00%	258,261	100.00%

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Pool Characteristics

Mortgage pool as of: 30-09-2009

6. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Tot Covg Ratio = 1	160,416,779	0.85%	1,010	0.39%
1 < Tot Covg Ratio <= 1.2	9,619,142,358	50.89%	76,238	29.52%
1.2 < Tot Covg Ratio <= 1.4	3,434,207,134	18.17%	40,303	15.61%
1.4 < Tot Covg Ratio <= 1.6	1,622,612,959	8.58%	23,215	8.99%
1.6 < Tot Covg Ratio <= 1.8	1,184,556,785	6.27%	21,052	8.15%
1.8 < Tot Covg Ratio <= 2.0	632,328,386	3.35%	12,263	4.75%
2.0 < Tot Covg Ratio <= 2.2	446,663,215	2.36%	9,305	3.60%
2.2 < Tot Covg Ratio <= 2.4	290,254,268	1.54%	7,099	2.75%
2.4 < Tot Covg Ratio <= 2.6	258,649,907	1.37%	7,115	2.75%
2.6 < Tot Covg Ratio <= 2.8	229,889,015	1.22%	7,115	2.75%
2.8 < Tot Covg Ratio <= 3.0	173,084,108	0.92%	5,562	2.15%
Tot Covg Ratio > 3	851,717,650	4.51%	47,984	18.58%
Total	18,903,522,563	100.00%	258,261	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

7. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	20,916,075	0.11%	3,663	0.97%
1991	25,340,373	0.13%	2,540	0.68%
1992	74,929,508	0.40%	5,166	1.37%
1993	78,605,927	0.42%	4,812	1.28%
1994	94,638,903	0.50%	4,829	1.28%
1995	86,129,727	0.46%	4,739	1.26%
1996	202,085,948	1.07%	9,329	2.48%
1997	301,592,435	1.60%	13,976	3.72%
1998	381,665,720	2.02%	14,778	3.93%
1999	970,440,128	5.13%	32,925	8.76%
2000	311,558,399	1.65%	11,356	3.02%
2001	290,588,874	1.54%	9,548	2.54%
2002	469,891,024	2.49%	12,285	3.27%
2003	1,399,236,682	7.40%	30,051	8.00%
2004	1,507,400,609	7.97%	27,534	7.33%
2005	3,776,702,919	19.98%	65,998	17.56%
2006	3,188,787,638	16.87%	46,329	12.33%
2007	2,920,701,269	15.45%	38,068	10.13%
2008	2,321,377,014	12.28%	30,732	8.18%
2009	480,933,392	2.54%	7,183	1.91%
Total	18,903,522,563	100.00%	375,841	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

8. Seasoning

Ranges (in year)	Outstanding Princpal	%	No. of Advances	%
Seasoning <= 1	962,498,831	5.09%	13,667	3.64%
1 < Seasoning <= 2	2,519,610,362	13.33%	33,069	8.80%
2 < Seasoning <= 3	2,998,724,444	15.86%	39,398	10.48%
3 < Seasoning <= 4	3,357,648,016	17.76%	51,737	13.77%
4 < Seasoning <= 5	3,331,621,515	17.62%	58,898	15.67%
5 < Seasoning <= 6	1,436,697,541	7.60%	27,514	7.32%
6 < Seasoning <= 7	1,153,973,893	6.10%	25,604	6.81%
7 < Seasoning <= 8	387,257,166	2.05%	10,797	2.87%
8 < Seasoning <= 9	270,285,176	1.43%	9,454	2.52%
9 < Seasoning <= 10	358,304,472	1.90%	12,769	3.40%
10 < Seasoning <= 11	969,890,516	5.13%	33,078	8.80%
11 < Seasoning <= 12	334,290,188	1.77%	13,570	3.61%
12 < Seasoning <= 13	281,276,930	1.49%	13,049	3.47%
13 < Seasoning <= 14	192,687,540	1.02%	9,071	2.41%
14 < Seasoning <= 15	71,824,513	0.38%	4,243	1.13%
Seasoning > 15	276,931,461	1.46%	19,923	5.30%
Total	18,903,522,563	100.00%	375,841	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

9. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Remaining Maturity <= 5	1,405,313,900	7.43%	87,045	23.16%
5 < Remaining Maturity <= 10	3,736,930,745	19.77%	103,905	27.65%
10 < Remaining Maturity <= 15	4,455,530,975	23.57%	78,664	20.93%
15 < Remaining Maturity <= 20	4,640,221,683	24.55%	59,365	15.80%
20 < Remaining Maturity <= 25	2,593,846,787	13.72%	27,261	7.25%
25 < Remaining Maturity <= 30	1,914,250,549	10.13%	18,194	4.84%
30 < Remaining Maturity <= 35	36,226,453	0.19%	318	0.08%
Remaining Maturity > 35	121,201,471	0.64%	1,089	0.29%
Total	18,903,522,563	100.00%	375,841	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

10. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Original Maturity <= 5	105,088,140	0.56%	2,064	0.55%
5 < Original Maturity <= 10	1,292,718,331	6.84%	50,861	13.53%
10 < Original Maturity <= 15	3,969,117,449	21.00%	114,216	30.39%
15 < Original Maturity <= 20	7,493,400,603	39.64%	137,984	36.71%
20 < Original Maturity <= 25	3,806,361,849	20.14%	48,896	13.01%
25 < Original Maturity <= 30	2,051,940,758	10.85%	20,166	5.37%
30 < Original Maturity <= 35	61,158,307	0.32%	544	0.14%
Original Maturity > 35	123,737,127	0.65%	1,110	0.30%
Total	18,903,522,563	100.00%	375,841	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

11. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	12,428,637,439	65.75%	234,220	62.32%
Variable with Cap	5,962,309,177	31.54%	104,728	27.86%
Variable without cap	512,575,947	2.71%	36,893	9.82%
Total	18,903,522,563	100.00%	375,841	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

12. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
DTI <= 0.1	133,662,082	0.71%	4,177	1.11%
0.1 < DTI <= 0.2	1,258,461,862	6.66%	28,590	7.61%
0.2 < DTI <= 0.3	3,152,067,552	16.67%	58,117	15.46%
0.3 < DTI <= 0.4	4,128,009,802	21.84%	62,169	16.54%
0.4 < DTI <= 0.5	2,901,988,902	15.35%	38,188	10.16%
0.5 < DTI <= 0.6	1,416,855,233	7.50%	16,602	4.42%
0.6 < DTI <= 0.7	758,435,863	4.01%	8,188	2.18%
0.7 < DTI <= 0.8	423,328,237	2.24%	4,212	1.12%
DTI > 0.8	520,309,629	2.75%	5,216	1.39%
Unknown	4,210,403,400	22.27%	150,382	40.01%
Total	18,903,522,563	100.00%	375,841	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

13. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
No	18,400,259,790	97.34%	362,500	96.45%
Yes	503,262,773	2.66%	13,341	3.55%
Total	18,903,522,563	100.00%	375,841	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

14. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
0.00 < Interest Rate <= 0.02	875,017,209	4.63%	13,429	3.57%
0.02 < Interest Rate <= 0.03	1,814,351,308	9.60%	33,232	8.84%
0.03 < Interest Rate <= 0.04	3,995,304,126	21.14%	71,557	19.04%
0.04 < Interest Rate <= 0.05	8,500,117,271	44.97%	158,262	42.11%
0.05 < Interest Rate <= 0.06	3,209,719,747	16.98%	78,629	20.92%
0.06 < Interest Rate <= 0.07	468,506,186	2.48%	18,949	5.04%
0.07 < Interest Rate <= 0.08	38,108,097	0.20%	1,577	0.42%
0.08 < Interest Rate <= 0.09	1,602,808	0.01%	117	0.03%
0.09 < Interest Rate <= 0.10	514,089	0.00%	57	0.02%
0.10 < Interest Rate <= 0.11	225,149	0.00%	23	0.01%
0.11 < Interest Rate <= 0.12	56,573	0.00%	9	0.00%
Total	18,903,522,563	100.00%	375,841	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

15. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
Fixed Until Maturity	12,873,488,741	68.10%	268,553	71.45%
2009	1,095,116,171	5.79%	18,295	4.87%
2010	3,644,029,986	19.28%	62,113	16.53%
2011	259,329,240	1.37%	6,746	1.79%
2012	253,399,895	1.34%	6,639	1.77%
2013	291,617,423	1.54%	5,901	1.57%
2014	157,682,646	0.83%	3,125	0.83%
2015	88,063,010	0.47%	1,284	0.34%
2016	75,733,935	0.40%	1,069	0.28%
2017	56,461,805	0.30%	722	0.19%
2018	68,940,320	0.36%	824	0.22%
2019	39,519,171	0.21%	567	0.15%
2020	70,334	0.00%	1	0.00%
2022	69,887	0.00%	2	0.00%
Total	18,903,522,563	100.00%	375,841	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

16. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	18,879,138,177	99.87%	373,567	99.39%
Semi Annually	15,622,888	0.08%	1,984	0.53%
Quarterly	7,811,371	0.04%	250	0.07%
Unknown	950,127	0.01%	40	0.01%
Total	18,903,522,563	100.00%	375,841	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

17. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	17,730,890,147	93.80%	337,565	89.82%
Linear	815,773,108	4.32%	35,216	9.37%
Interest Only	238,594,912	1.26%	2,028	0.54%
Interest Only (with Insurance)	118,264,396	0.63%	1,032	0.27%
Total	18,903,522,563	100.00%	375,841	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

18. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	18,588,756,583	98.33%	371,932	98.96%
1-30	124,645,805	0.66%	1,757	0.47%
31-60	55,417,495	0.29%	664	0.18%
61-90	9,468,778	0.05%	100	0.03%
91-120	37,908,803	0.20%	449	0.12%
121-150	14,102,190	0.07%	148	0.04%
151-180	2,207,701	0.01%	23	0.01%
> 180	57,111,647	0.30%	606	0.16%
Denounced	13,903,561	0.07%	162	0.04%
Total	18,903,522,563	100.00%	375,841	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2009

19. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	2,812,322,639	14.88%	55,183	14.68%
Oost-Vlaanderen	2,628,067,389	13.90%	53,865	14.33%
Vlaams-Brabant	2,581,389,526	13.66%	48,606	12.93%
Hainaut	2,145,340,826	11.35%	48,262	12.84%
Brussels	1,772,015,977	9.37%	24,722	6.58%
West-Vlaanderen	1,746,926,644	9.24%	37,356	9.94%
Liège	1,575,716,247	8.34%	33,586	8.94%
Limburg	1,333,155,299	7.05%	28,940	7.70%
Brabant Wallon	977,805,136	5.17%	17,450	4.64%
Namur	845,770,092	4.47%	18,215	4.85%
Luxembourg	462,080,536	2.44%	9,316	2.48%
Unknown	22,932,253	0.12%	340	0.09%
Total	18,903,522,563	100.00%	375,841	100.00%