

Bass Master Issuer

Report date: 31 March 2010

MORTGAGE PORTFOLIO REPORT

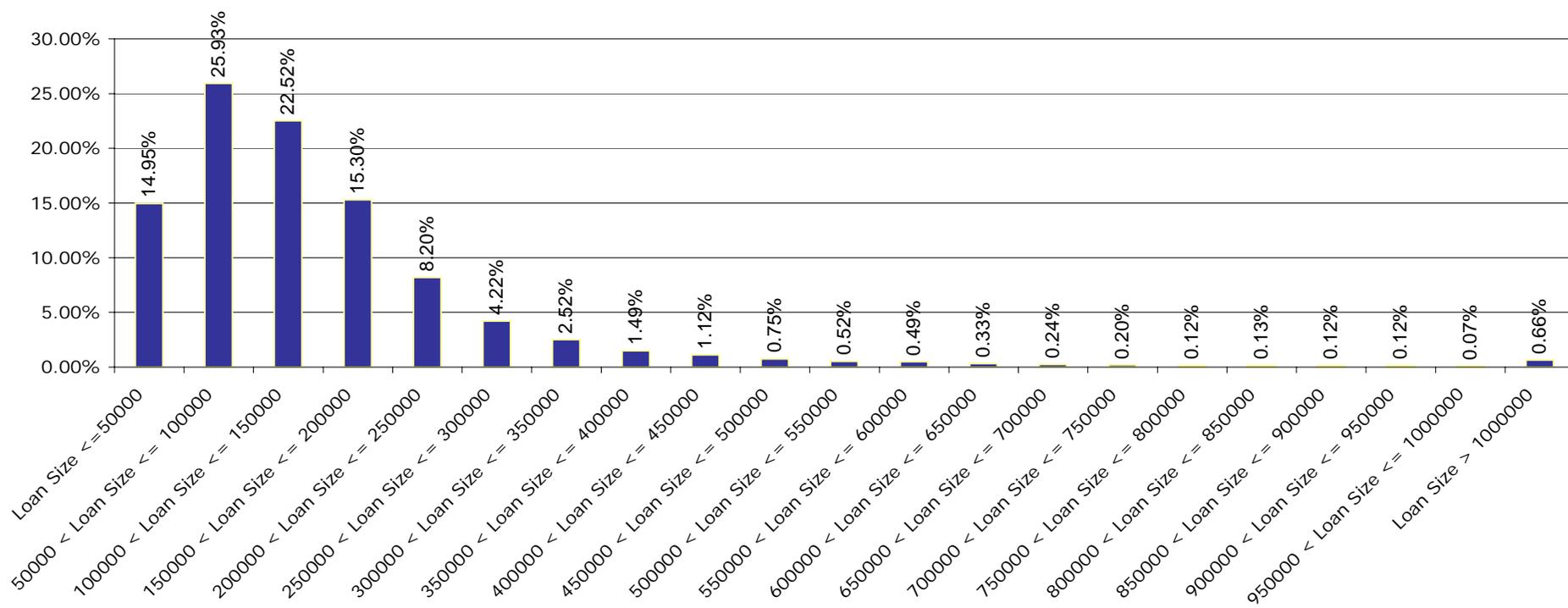
Mortgage Portfolio Report:
Reporting month as of ultimo:

Bass Master Issuer
March 2010

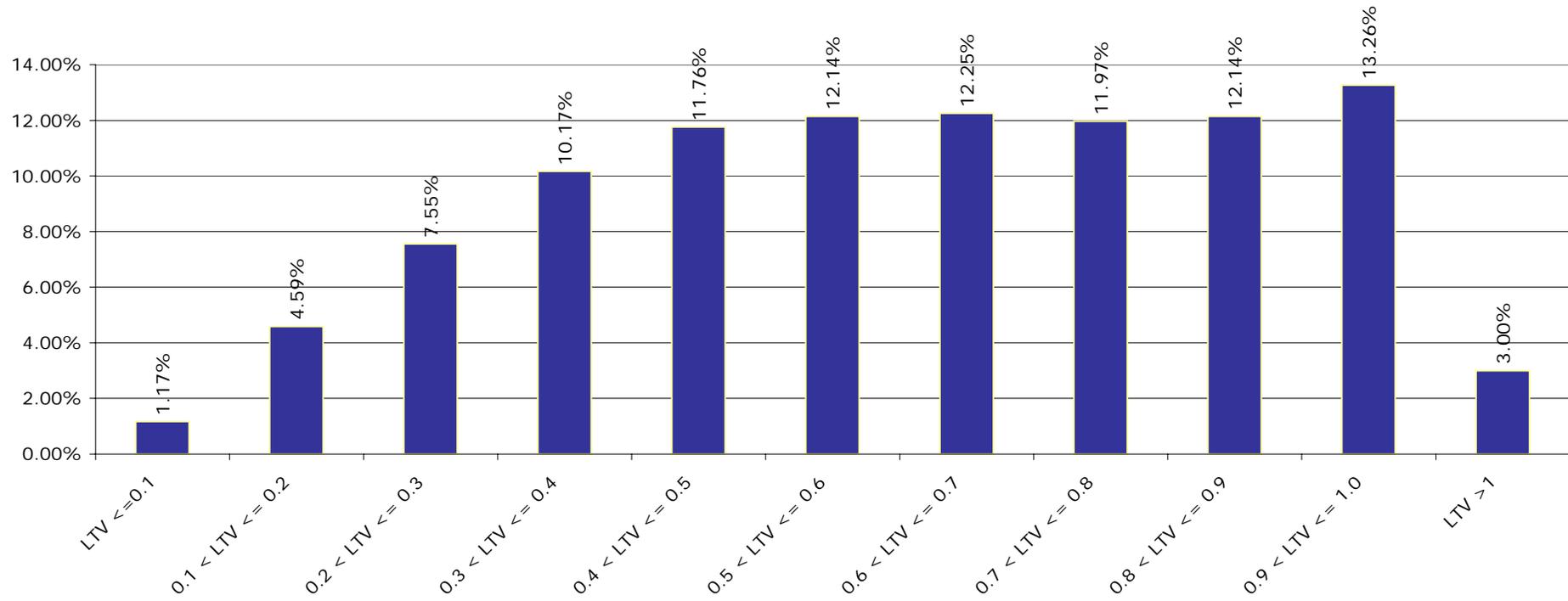
Key Characteristics

Oustanding Principal Balance (EUR)	22,364,555,957
Average Borrower Balance (EUR)	76,058
Maximum Borrower Balance (EUR)	1,986,364
Number of Borrowers	294,046
Number of Advances	436,360
Weighted Average Seasoning (years)	4.6
Weighted Average Remaining Maturity (years)	15.2
Weighted Average Coupon (%)	4.0
Weighted Average DTI	44.7%
Weighted Average LTV	61.3%
Weighted Average Indexed LTV	48.6%
Weighted Mortgage Coverage Ratio	125.0%

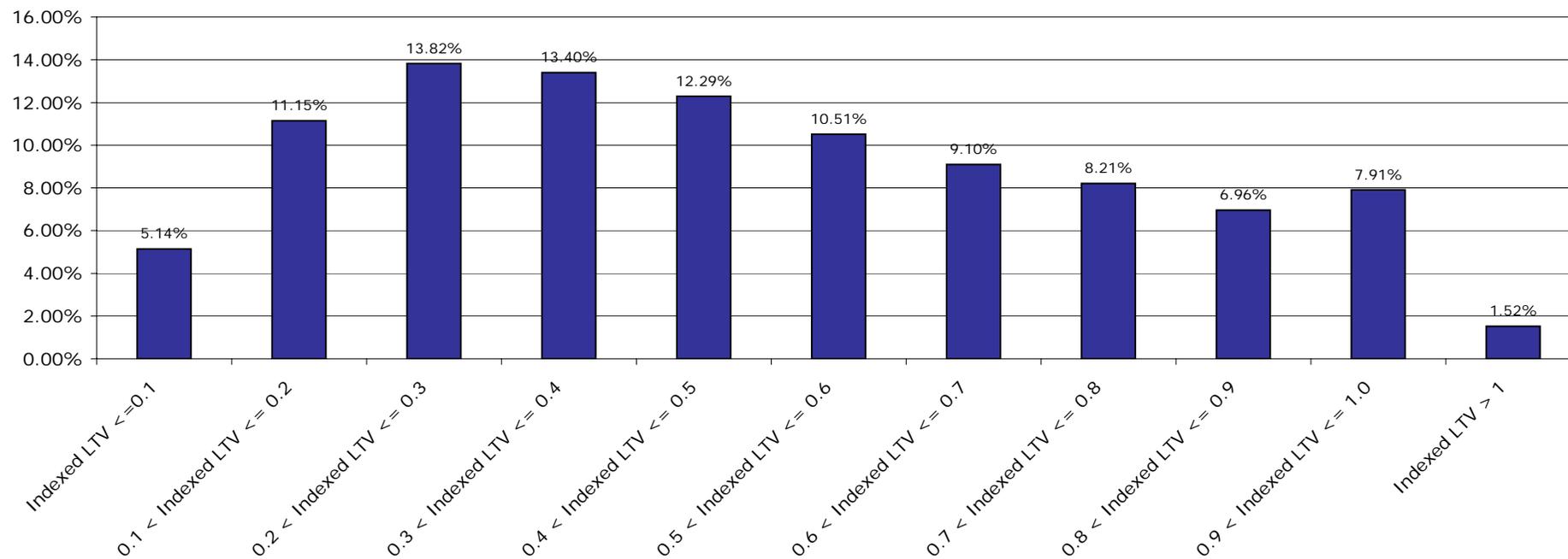
Loan Size



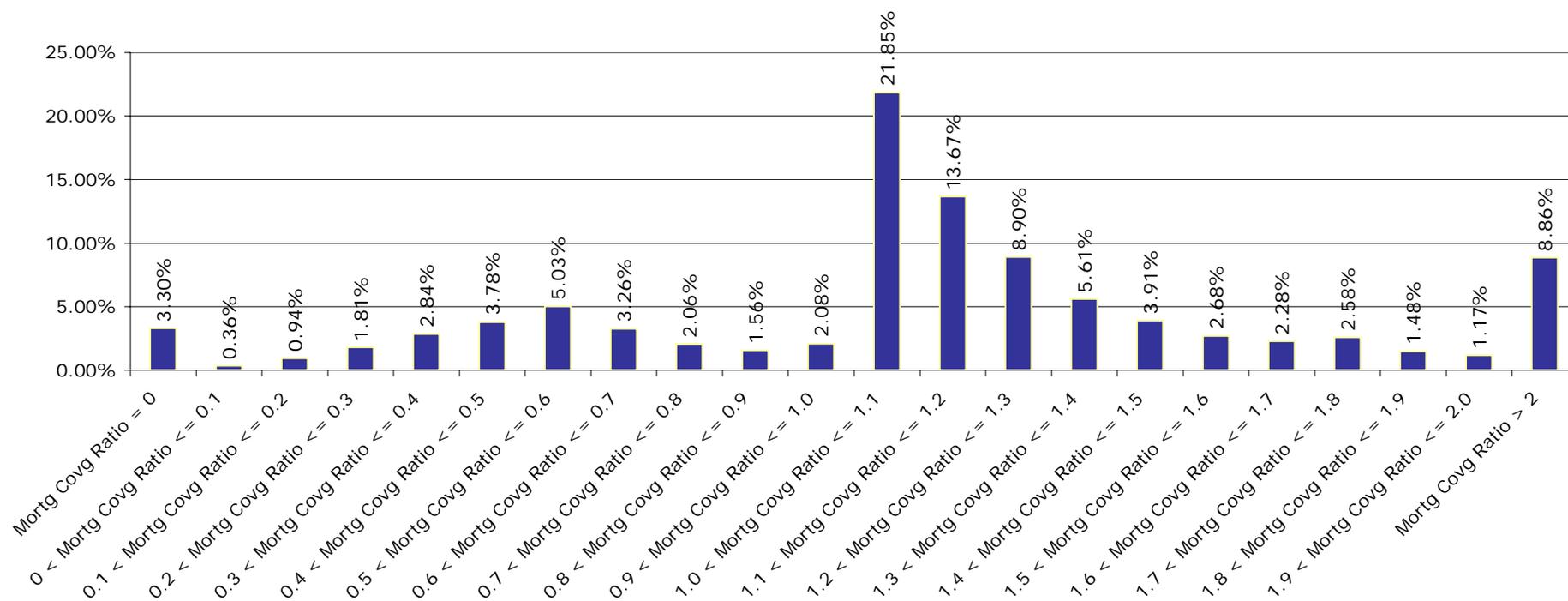
Loan to Value



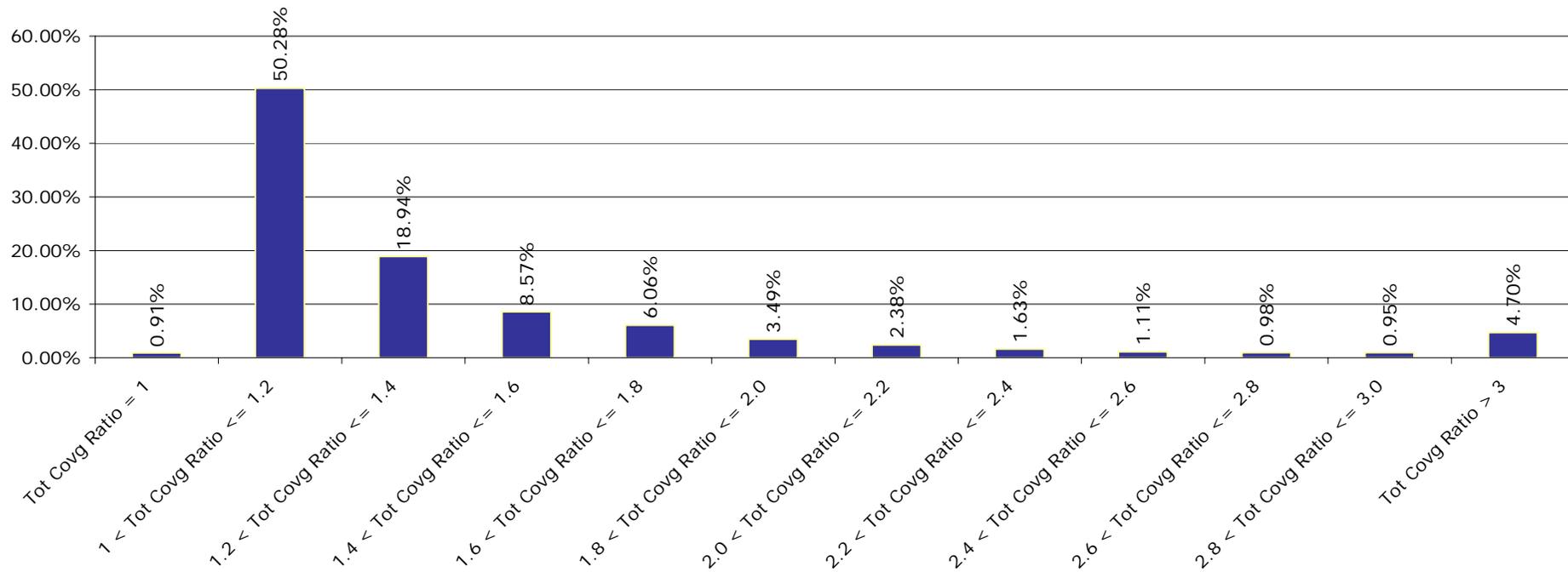
Indexed Loan to Value



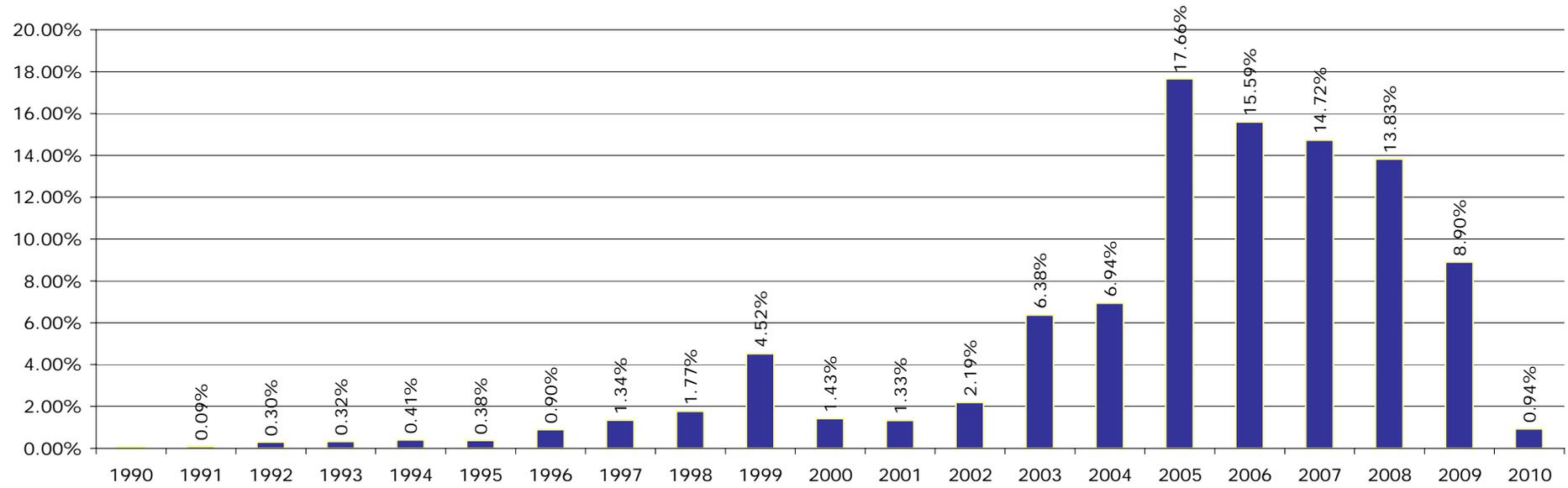
Mortgage Coverage Ratio



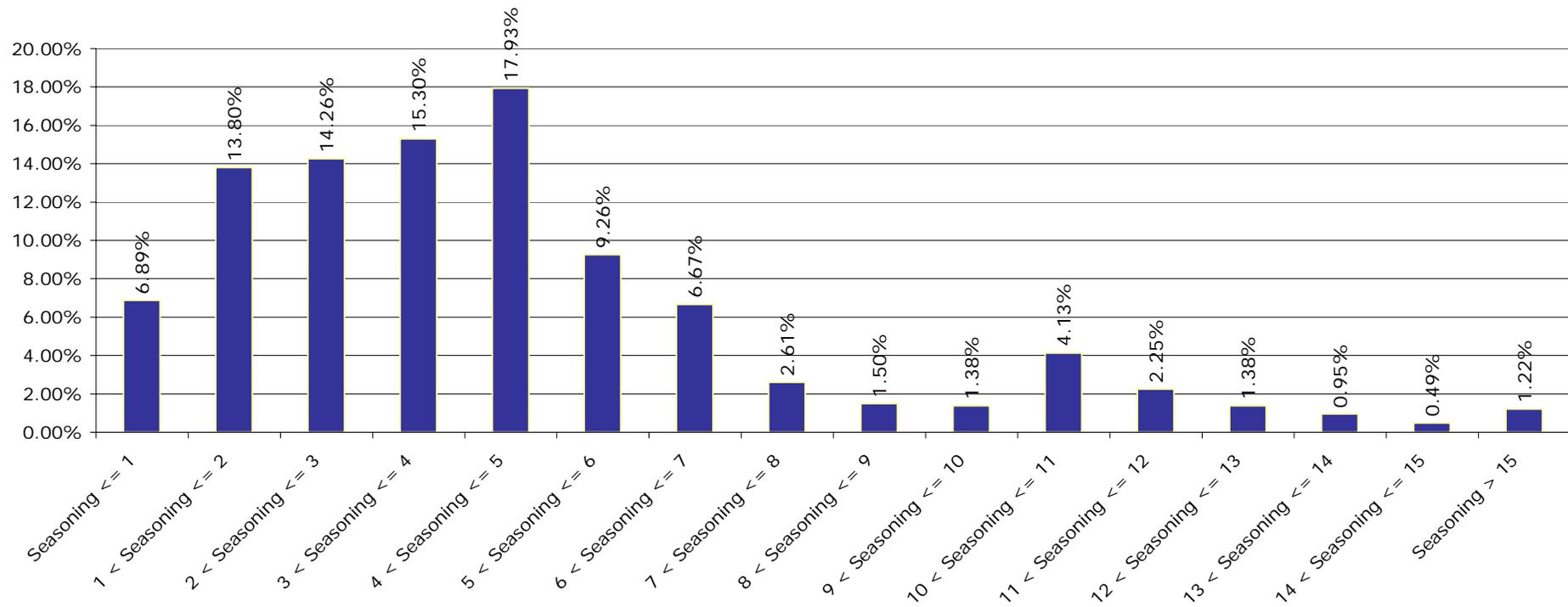
Total Coverage Ratio



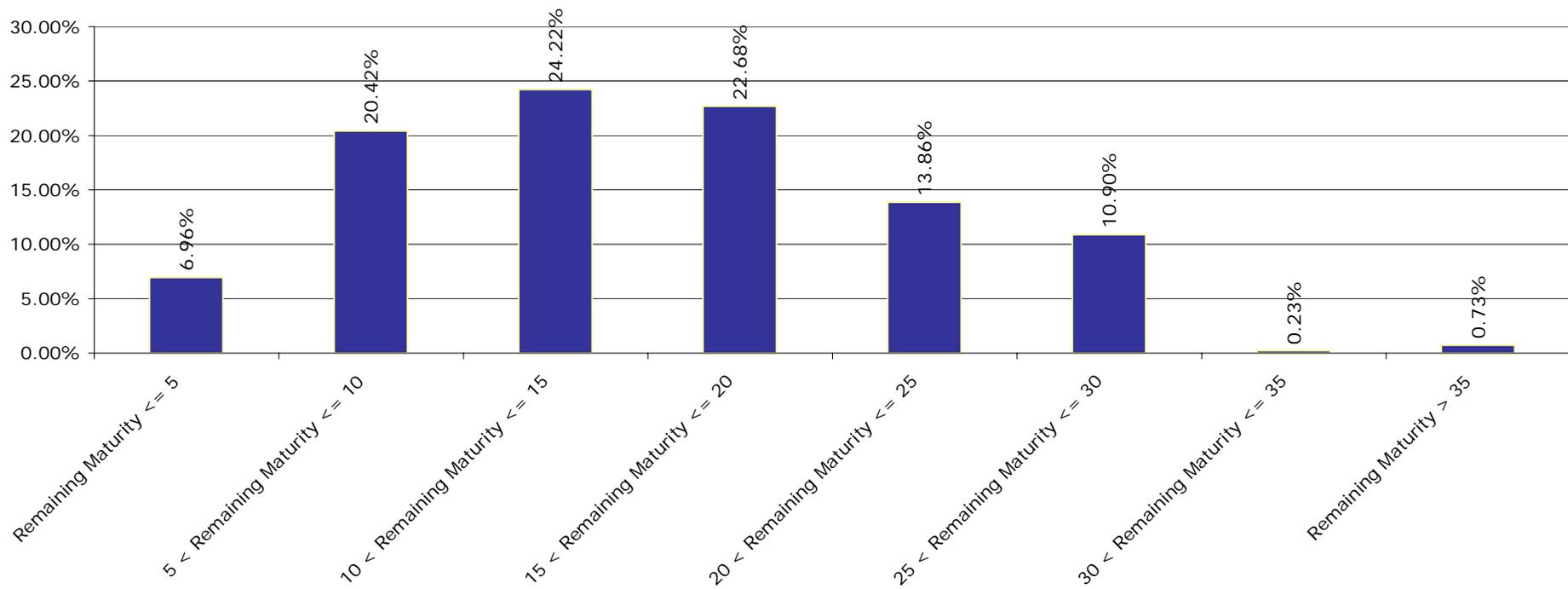
Origination Year



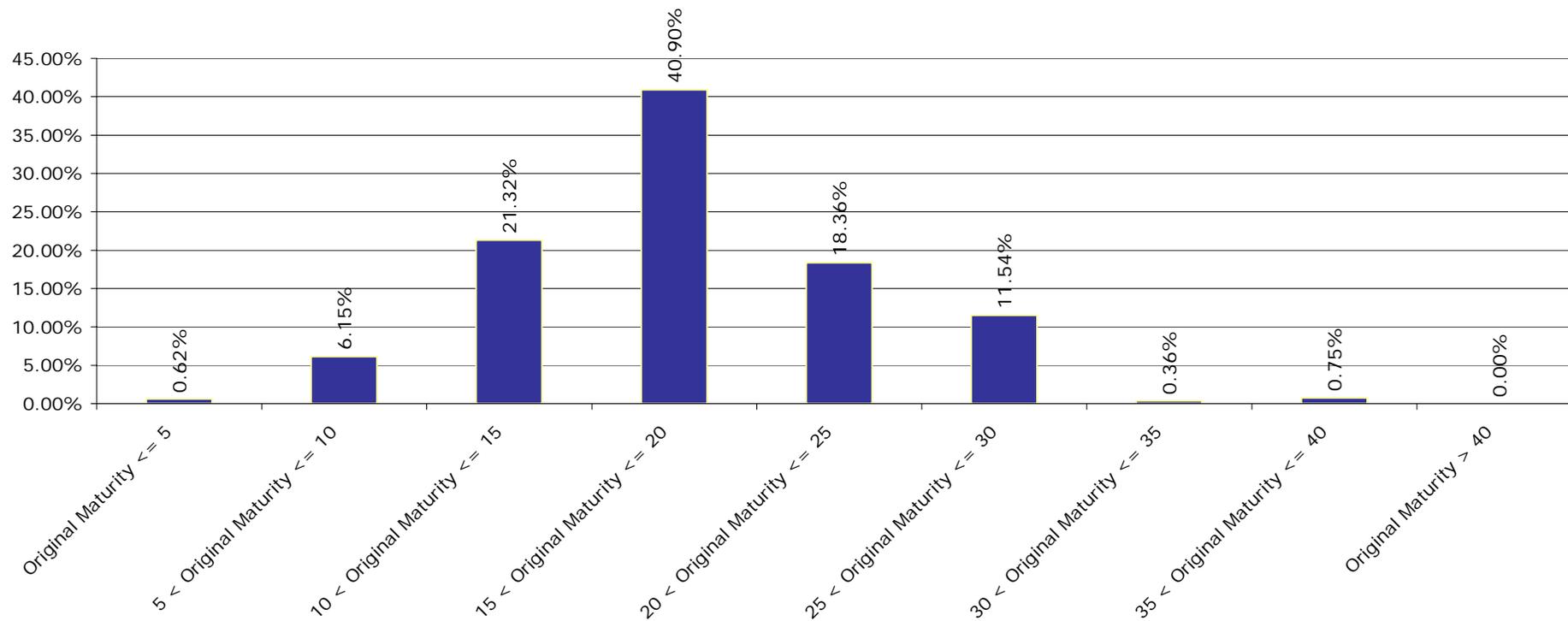
Seasoning



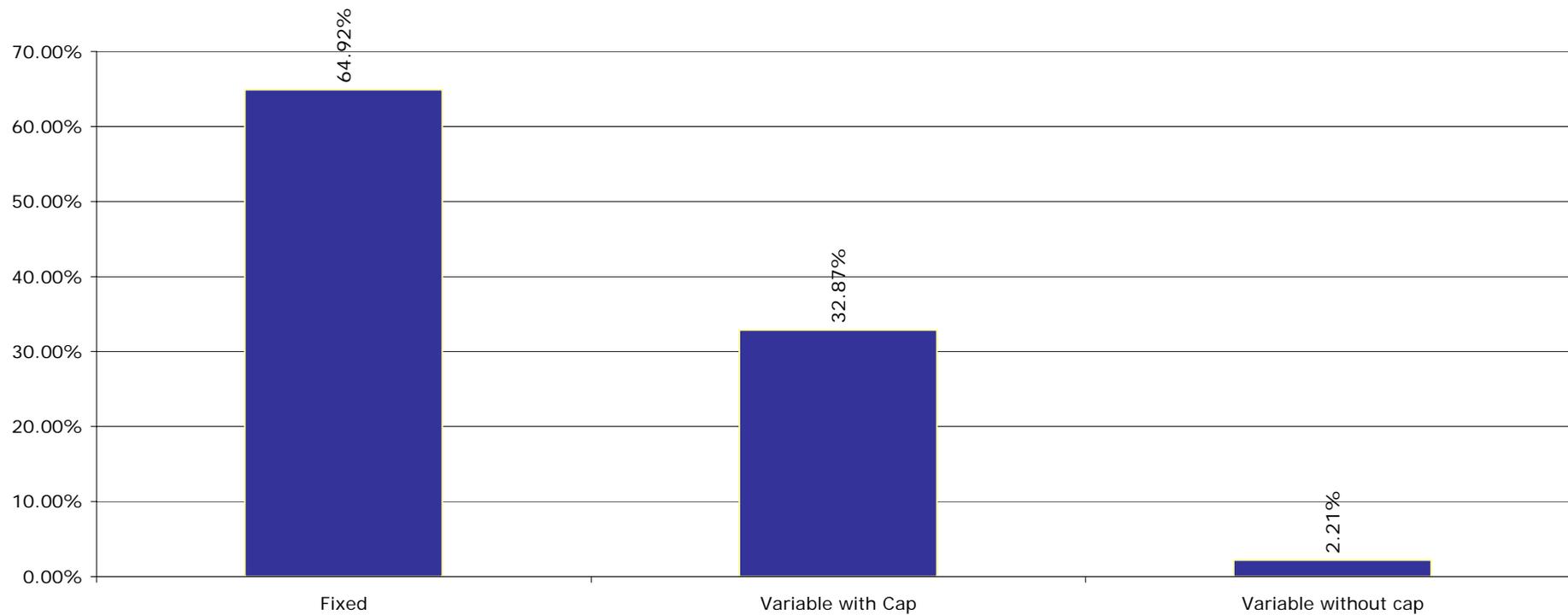
Remaing Maturity



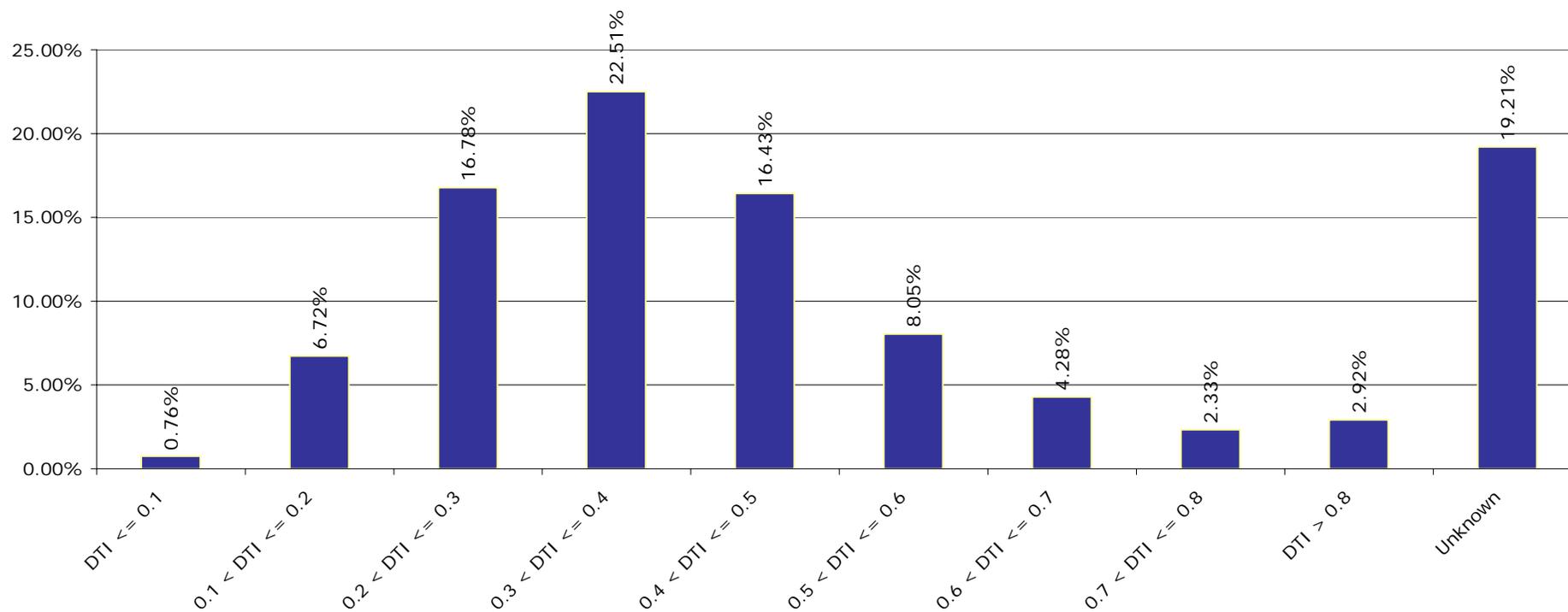
Original Maturity



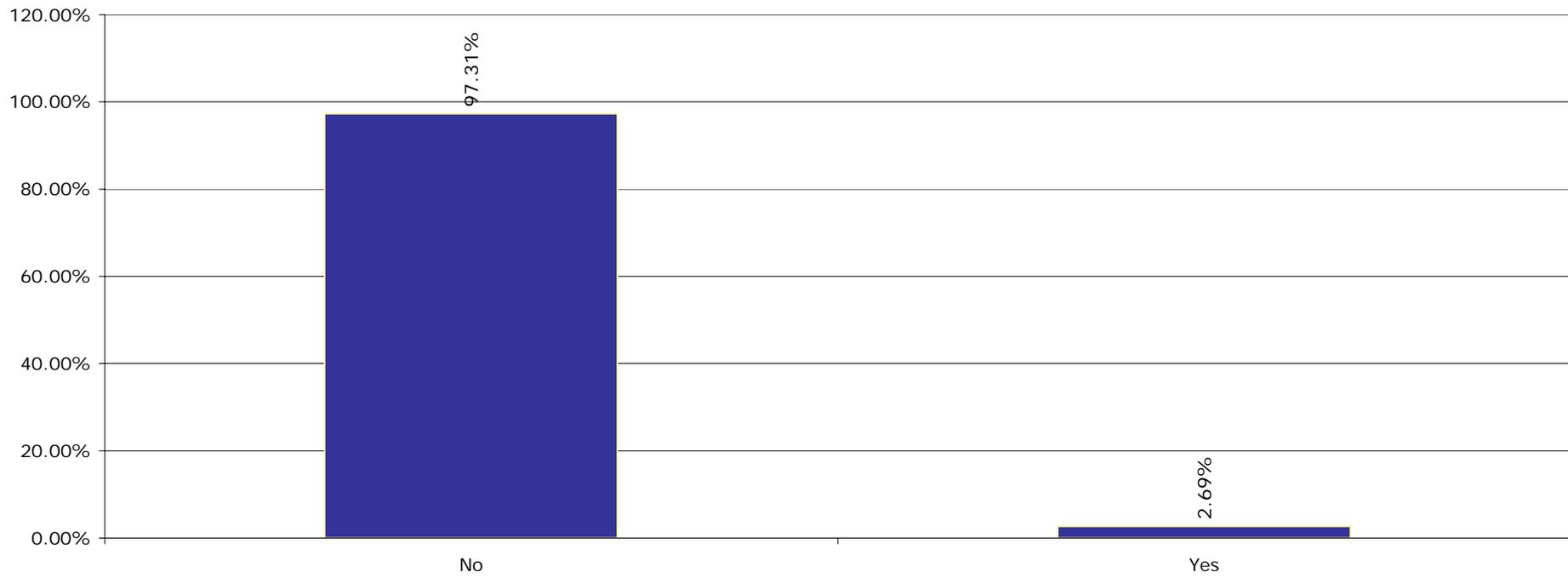
Interest Type



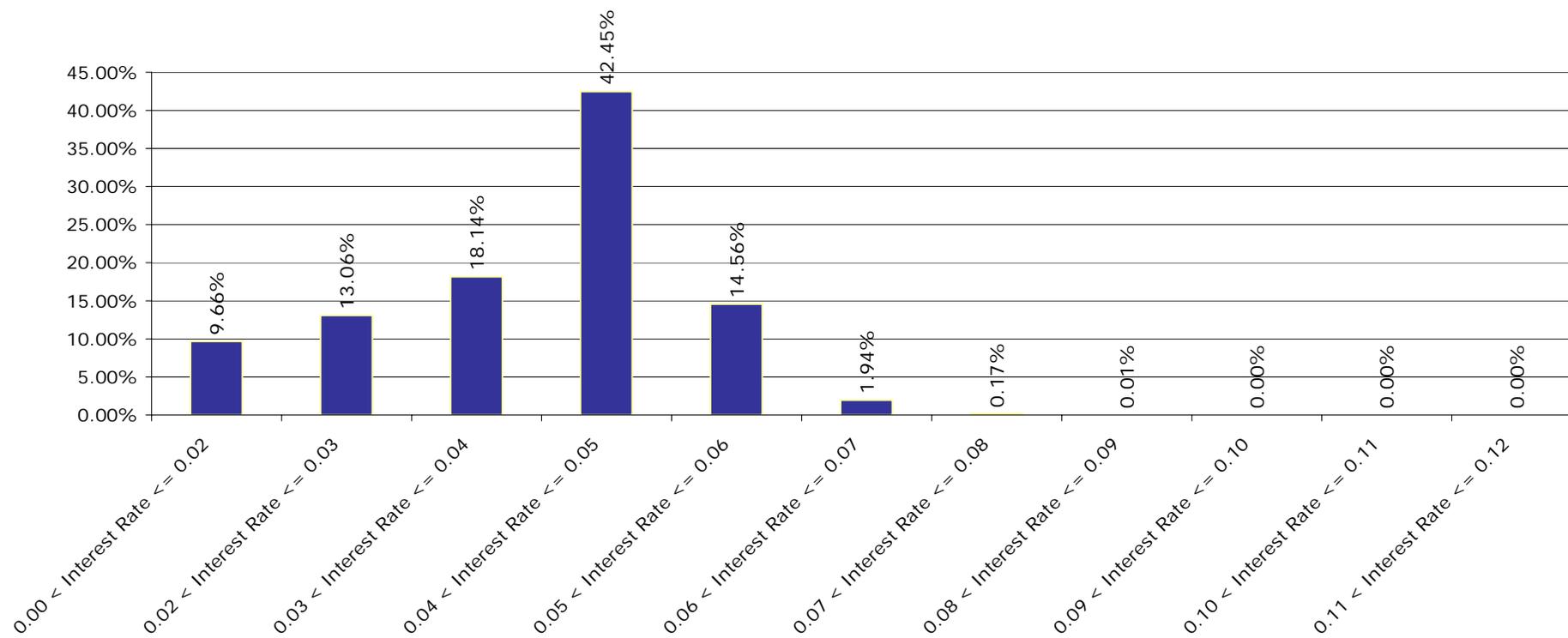
Debt to Income



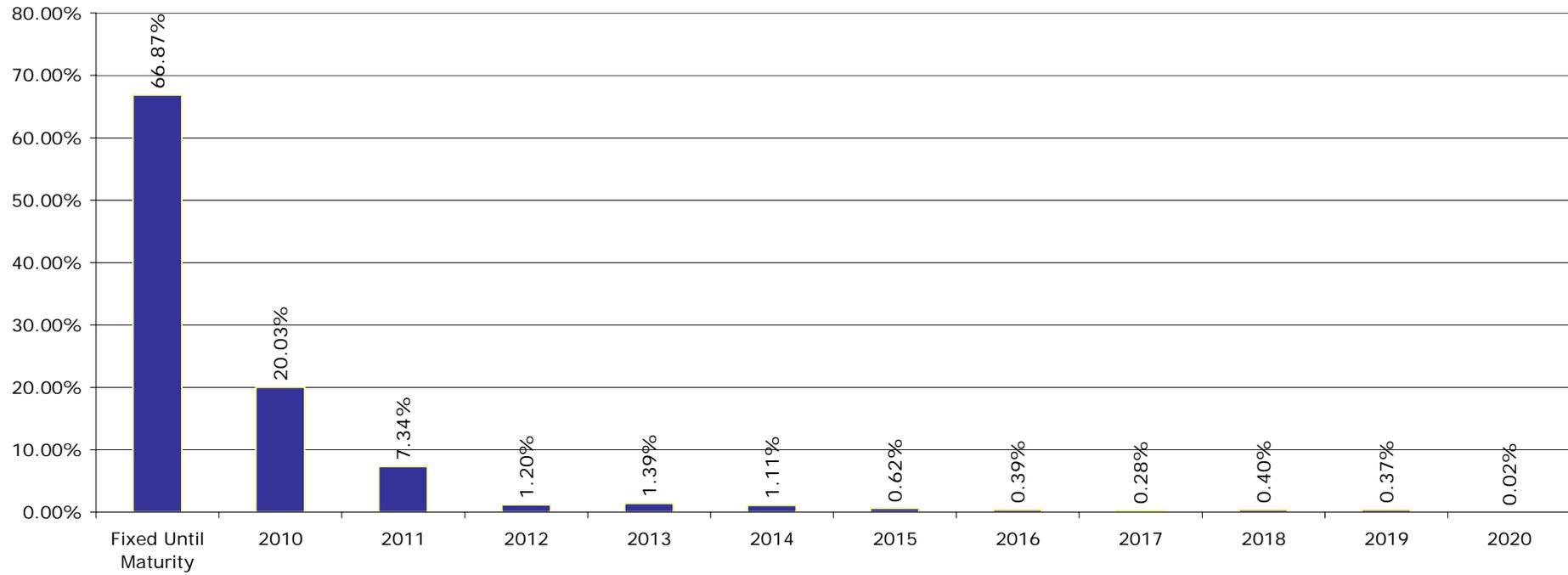
Employee Loans



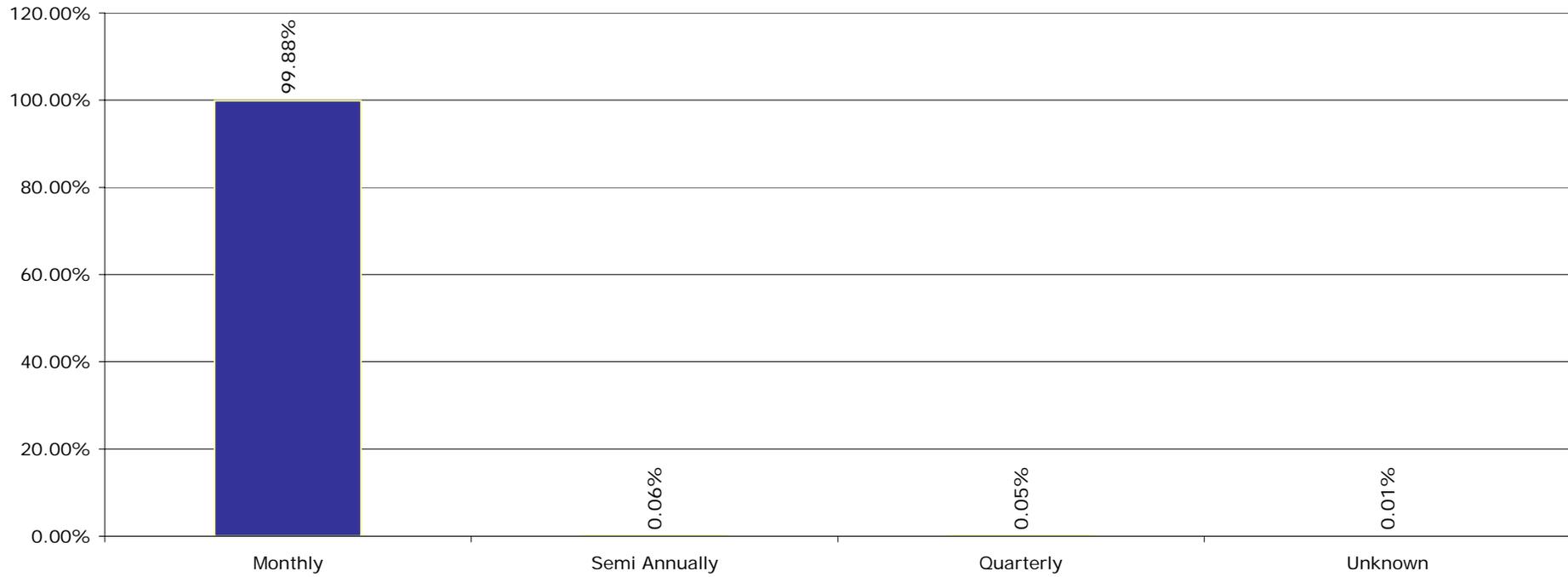
Interest Rate



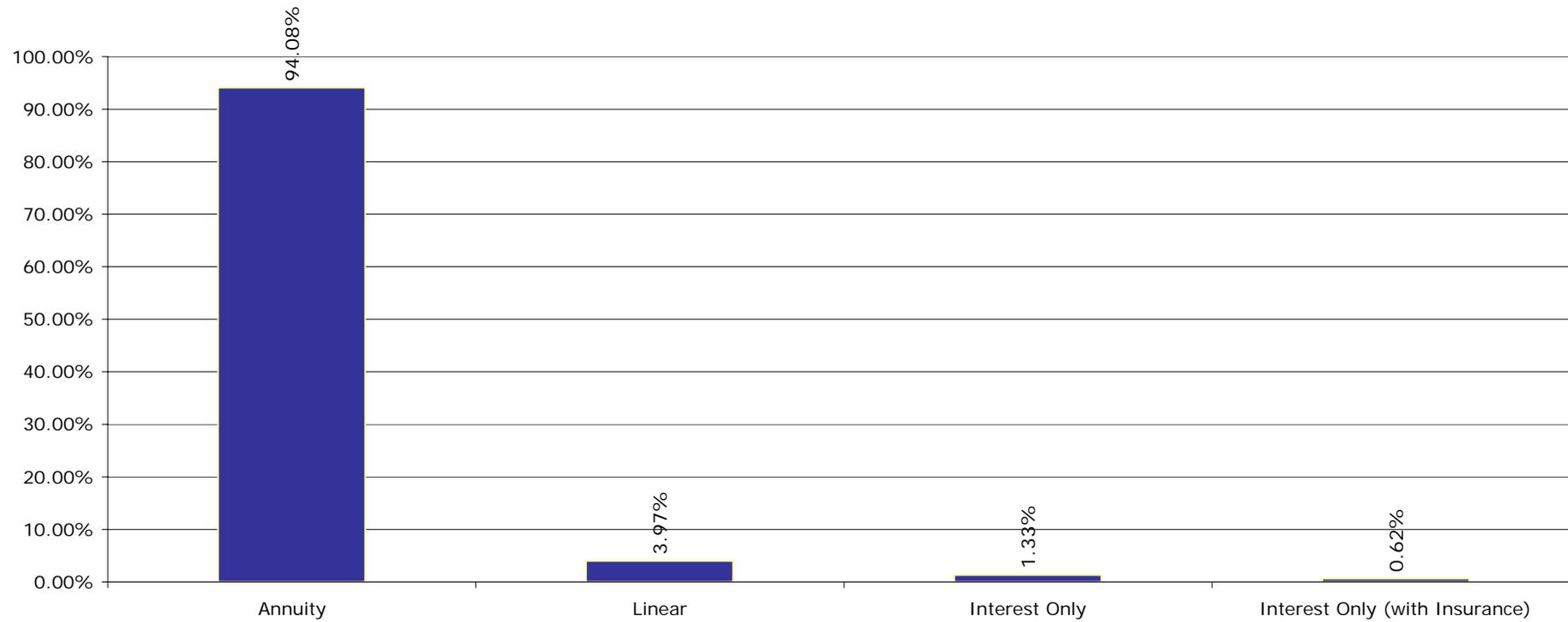
Next Reset Year



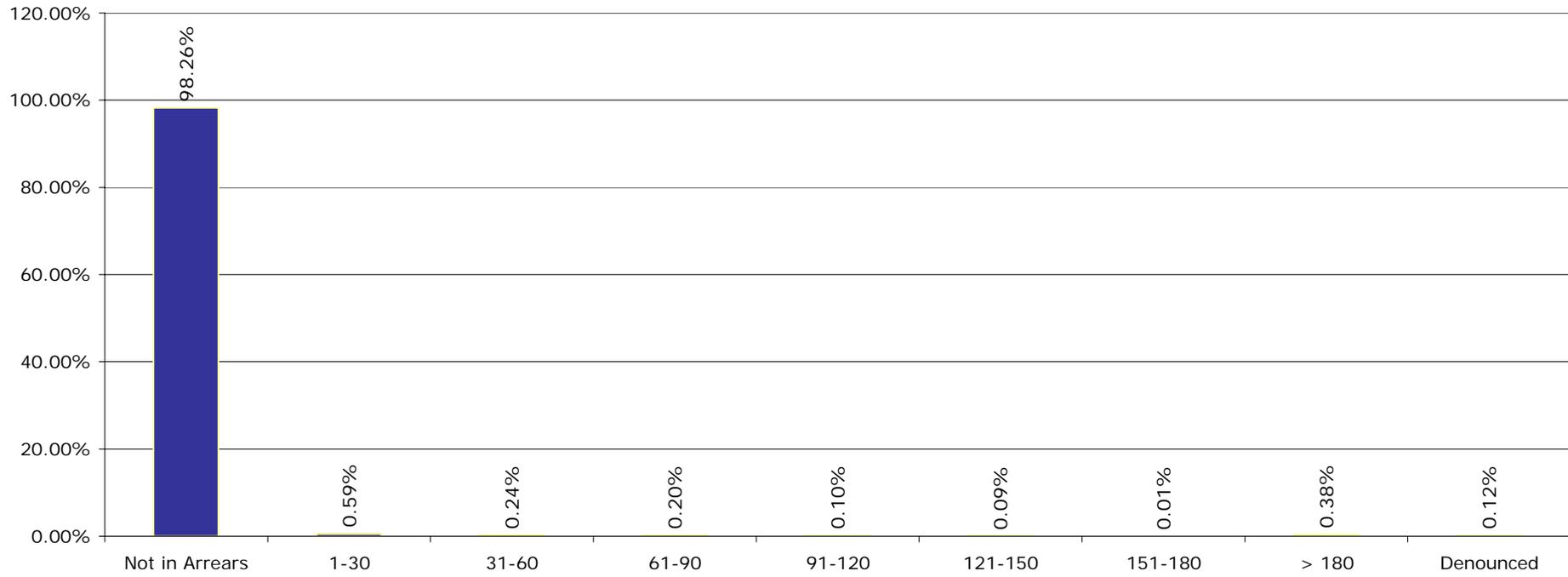
Interest Payment Frequency



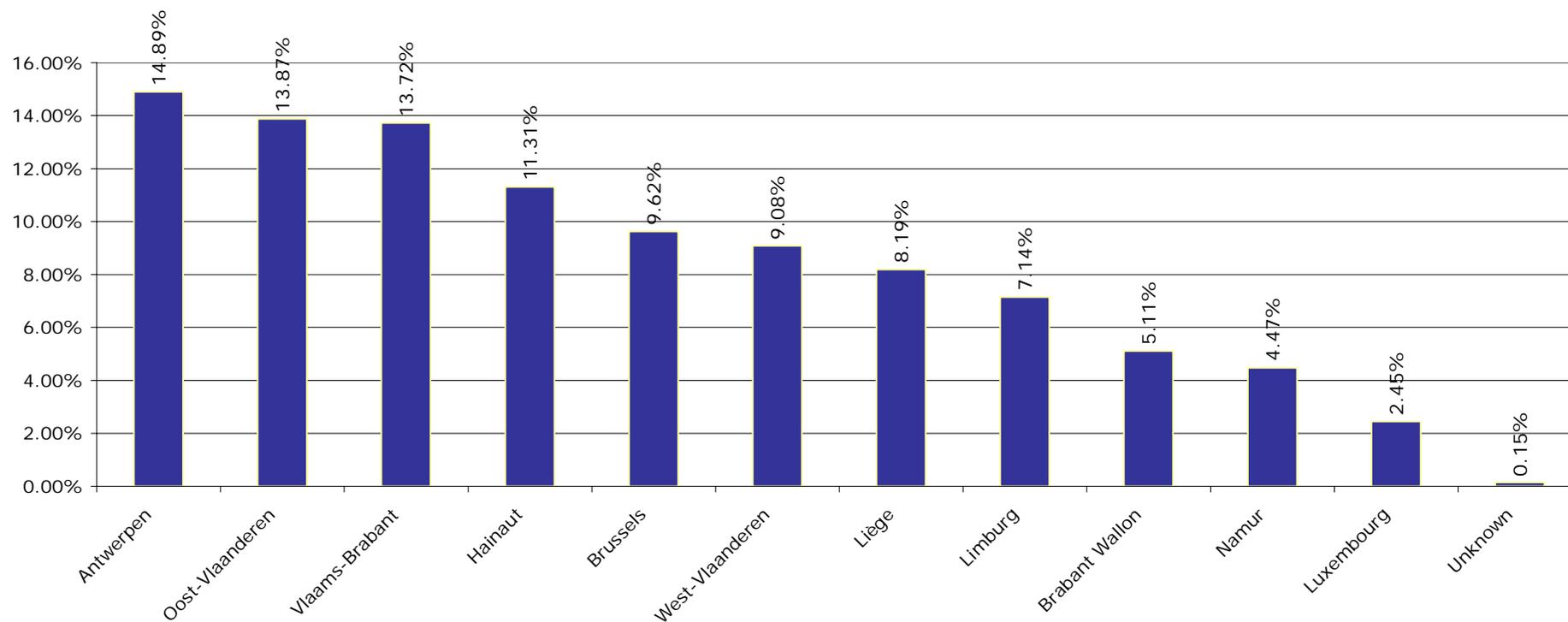
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

1. Key characteristics

Oustanding Principal Balance (EUR)	22,364,555,957
Average Borrower Balance (EUR)	76,058
Maximum Borrower Balance (EUR)	1,986,364
Number of Borrowers	294,046
Number of Advances	436,360
Weighted Average Seasoning (years)	4.6
Weighted Average Remaining Maturity (years)	15.2
Weighted Average Coupon (%)	4.0
Weighted Average DTI	44.7%
Weighted Average LTV	61.3%
Weighted Average Indexed LTV	48.6%
Weighted Mortg Covg Ratio	125.0%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

2. Loan Size

Ranges	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50000	3,343,006,040	14.95%	136,937	46.57%
50000 < Loan Size <= 100000	5,798,942,513	25.93%	79,842	27.15%
100000 < Loan Size <= 150000	5,035,786,084	22.52%	41,122	13.98%
150000 < Loan Size <= 200000	3,422,765,071	15.30%	19,900	6.77%
200000 < Loan Size <= 250000	1,834,425,018	8.20%	8,268	2.81%
250000 < Loan Size <= 300000	944,118,720	4.22%	3,468	1.18%
300000 < Loan Size <= 350000	563,331,985	2.52%	1,744	0.59%
350000 < Loan Size <= 400000	333,485,783	1.49%	894	0.30%
400000 < Loan Size <= 450000	251,472,282	1.12%	593	0.20%
450000 < Loan Size <= 500000	168,254,988	0.75%	354	0.12%
500000 < Loan Size <= 550000	116,411,241	0.52%	222	0.08%
550000 < Loan Size <= 600000	109,221,665	0.49%	190	0.06%
600000 < Loan Size <= 650000	74,544,475	0.33%	119	0.04%
650000 < Loan Size <= 700000	54,708,413	0.24%	81	0.03%
700000 < Loan Size <= 750000	44,245,313	0.20%	61	0.02%
750000 < Loan Size <= 800000	27,256,355	0.12%	35	0.01%
800000 < Loan Size <= 850000	27,983,571	0.13%	34	0.01%
850000 < Loan Size <= 900000	26,225,205	0.12%	30	0.01%
900000 < Loan Size <= 950000	25,898,395	0.12%	28	0.01%
950000 < Loan Size <= 1000000	15,638,125	0.07%	16	0.01%
Loan Size > 1000000	146,834,716	0.66%	108	0.04%
Total	22,364,555,957	100.00%	294,046	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
LTV <=0.1	262,190,347	1.17%	25,570	8.70%
0.1 < LTV <= 0.2	1,026,051,083	4.59%	38,253	13.01%
0.2 < LTV <= 0.3	1,689,447,036	7.55%	38,781	13.19%
0.3 < LTV <= 0.4	2,274,302,413	10.17%	36,295	12.34%
0.4 < LTV <= 0.5	2,629,245,962	11.76%	34,004	11.56%
0.5 < LTV <= 0.6	2,715,211,100	12.14%	30,150	10.25%
0.6 < LTV <= 0.7	2,739,049,805	12.25%	25,378	8.63%
0.7 < LTV <= 0.8	2,676,021,827	11.97%	22,032	7.49%
0.8 < LTV <= 0.9	2,715,476,953	12.14%	20,065	6.82%
0.9 < LTV <= 1.0	2,966,572,898	13.26%	19,329	6.57%
LTV >1	670,986,533	3.00%	4,189	1.42%
Total	22,364,555,957	100.00%	294,046	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

4. Indexed Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
Indexed LTV <=0.1	1,148,942,455	5.14%	61,561	20.94%
0.1 < Indexed LTV <= 0.2	2,492,946,125	11.15%	56,860	19.34%
0.2 < Indexed LTV <= 0.3	3,090,017,672	13.82%	45,774	15.57%
0.3 < Indexed LTV <= 0.4	2,996,820,908	13.40%	34,059	11.58%
0.4 < Indexed LTV <= 0.5	2,749,613,137	12.29%	25,869	8.80%
0.5 < Indexed LTV <= 0.6	2,351,041,692	10.51%	19,454	6.62%
0.6 < Indexed LTV <= 0.7	2,034,154,443	9.10%	15,014	5.11%
0.7 < Indexed LTV <= 0.8	1,835,828,367	8.21%	12,448	4.23%
0.8 < Indexed LTV <= 0.9	1,556,019,586	6.96%	9,998	3.40%
0.9 < Indexed LTV <= 1.0	1,768,296,162	7.91%	10,990	3.74%
Indexed LTV > 1	340,875,411	1.52%	2,019	0.69%
Total	22,364,555,957	100.00%	294,046	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

5. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Mortg Covg Ratio = 0	737,236,306	3.30%	8,019	2.73%
0 < Mortg Covg Ratio <= 0.1	79,586,986	0.36%	170	0.06%
0.1 < Mortg Covg Ratio <= 0.2	210,749,534	0.94%	655	0.22%
0.2 < Mortg Covg Ratio <= 0.3	404,657,599	1.81%	1,637	0.56%
0.3 < Mortg Covg Ratio <= 0.4	636,203,674	2.84%	3,117	1.06%
0.4 < Mortg Covg Ratio <= 0.5	845,024,440	3.78%	4,703	1.60%
0.5 < Mortg Covg Ratio <= 0.6	1,124,009,033	5.03%	6,613	2.25%
0.6 < Mortg Covg Ratio <= 0.7	729,042,224	3.26%	4,814	1.64%
0.7 < Mortg Covg Ratio <= 0.8	459,644,868	2.06%	3,317	1.13%
0.8 < Mortg Covg Ratio <= 0.9	348,304,186	1.56%	2,577	0.88%
0.9 < Mortg Covg Ratio <= 1.0	464,226,101	2.08%	3,294	1.12%
1.0 < Mortg Covg Ratio <= 1.1	4,886,067,993	21.85%	38,639	13.14%
1.1 < Mortg Covg Ratio <= 1.2	3,057,292,247	13.67%	30,341	10.32%
1.2 < Mortg Covg Ratio <= 1.3	1,989,783,798	8.90%	23,188	7.89%
1.3 < Mortg Covg Ratio <= 1.4	1,255,553,946	5.61%	17,625	5.99%
1.4 < Mortg Covg Ratio <= 1.5	875,366,584	3.91%	13,478	4.58%
1.5 < Mortg Covg Ratio <= 1.6	600,265,574	2.68%	10,026	3.41%
1.6 < Mortg Covg Ratio <= 1.7	510,034,841	2.28%	9,429	3.21%
1.7 < Mortg Covg Ratio <= 1.8	576,458,450	2.58%	11,834	4.02%
1.8 < Mortg Covg Ratio <= 1.9	331,705,971	1.48%	7,170	2.44%
1.9 < Mortg Covg Ratio <= 2.0	261,147,520	1.17%	6,092	2.07%
Mortg Covg Ratio > 2	1,982,194,084	8.86%	87,308	29.69%
Total	22,364,555,957	100.00%	294,046	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

6. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Tot Covg Ratio = 1	203,701,511	0.91%	1,254	0.43%
1 < Tot Covg Ratio <= 1.2	11,245,529,097	50.28%	85,058	28.93%
1.2 < Tot Covg Ratio <= 1.4	4,234,729,889	18.94%	46,755	15.90%
1.4 < Tot Covg Ratio <= 1.6	1,917,712,466	8.57%	26,479	9.01%
1.6 < Tot Covg Ratio <= 1.8	1,356,271,795	6.06%	23,312	7.93%
1.8 < Tot Covg Ratio <= 2.0	779,720,333	3.49%	14,738	5.01%
2.0 < Tot Covg Ratio <= 2.2	532,943,918	2.38%	10,699	3.64%
2.2 < Tot Covg Ratio <= 2.4	363,640,165	1.63%	8,355	2.84%
2.4 < Tot Covg Ratio <= 2.6	248,000,738	1.11%	6,249	2.13%
2.6 < Tot Covg Ratio <= 2.8	218,112,803	0.98%	6,270	2.13%
2.8 < Tot Covg Ratio <= 3.0	212,393,712	0.95%	6,946	2.36%
Tot Covg Ratio > 3	1,051,799,529	4.70%	57,931	19.70%
Total	22,364,555,957	100.00%	294,046	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

7. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	14,468,185	0.06%	2,726	0.62%
1991	21,145,293	0.09%	2,650	0.60%
1992	66,163,637	0.30%	5,275	1.20%
1993	72,042,202	0.32%	4,720	1.08%
1994	90,863,359	0.41%	4,754	1.08%
1995	84,375,856	0.38%	5,029	1.15%
1996	200,183,425	0.90%	10,312	2.35%
1997	299,228,074	1.34%	15,315	3.49%
1998	395,440,957	1.77%	16,430	3.74%
1999	1,011,741,436	4.52%	35,642	8.12%
2000	318,779,700	1.43%	11,824	2.69%
2001	298,297,673	1.33%	10,476	2.39%
2002	489,933,231	2.19%	13,479	3.07%
2003	1,425,780,821	6.38%	32,390	7.38%
2004	1,552,359,933	6.94%	29,467	6.71%
2005	3,950,299,257	17.66%	71,231	16.23%
2006	3,487,365,936	15.59%	51,287	11.68%
2007	3,292,833,709	14.72%	43,537	9.92%
2008	3,092,800,789	13.83%	40,708	9.27%
2009	1,991,067,986	8.90%	29,108	6.63%
2010	209,384,499	0.94%	2,643	0.60%
Total	22,364,555,957	100.00%	439,003	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

8. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Seasoning <= 1	1,539,854,043	6.89%	23,161	5.28%
1 < Seasoning <= 2	3,086,013,612	13.80%	40,567	9.24%
2 < Seasoning <= 3	3,189,656,334	14.26%	41,909	9.55%
3 < Seasoning <= 4	3,422,551,605	15.30%	48,445	11.04%
4 < Seasoning <= 5	4,009,414,386	17.93%	70,194	15.99%
5 < Seasoning <= 6	2,070,754,196	9.26%	38,480	8.77%
6 < Seasoning <= 7	1,491,637,615	6.67%	32,939	7.50%
7 < Seasoning <= 8	583,737,438	2.61%	15,246	3.47%
8 < Seasoning <= 9	335,617,892	1.50%	10,989	2.50%
9 < Seasoning <= 10	307,643,046	1.38%	12,182	2.77%
10 < Seasoning <= 11	922,953,816	4.13%	31,696	7.22%
11 < Seasoning <= 12	502,375,160	2.25%	20,048	4.57%
12 < Seasoning <= 13	307,787,881	1.38%	15,498	3.53%
13 < Seasoning <= 14	212,943,729	0.95%	10,848	2.47%
14 < Seasoning <= 15	109,786,153	0.49%	6,320	1.44%
Seasoning > 15	271,829,052	1.22%	20,481	4.67%
Total	22,364,555,957	100.00%	439,003	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

9. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Remaining Maturity <= 5	1,557,009,633	6.96%	99,060.00	22.56%
5 < Remaining Maturity <= 10	4,567,876,987	20.42%	127,037.00	28.94%
10 < Remaining Maturity <= 15	5,415,751,331	24.22%	92,343.00	21.03%
15 < Remaining Maturity <= 20	5,072,790,984	22.68%	63,344.00	14.43%
20 < Remaining Maturity <= 25	3,100,075,205	13.86%	32,301.00	7.36%
25 < Remaining Maturity <= 30	2,436,799,406	10.90%	22,986.00	5.24%
30 < Remaining Maturity <= 35	50,950,078	0.23%	447.00	0.10%
Remaining Maturity > 35	163,302,334	0.73%	1,485.00	0.34%
Total	22,364,555,957	100.00%	439,003	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

10. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Original Maturity <= 5	139,007,329	0.62%	2,525	0.58%
5 < Original Maturity <= 10	1,374,999,809	6.15%	55,456	12.63%
10 < Original Maturity <= 15	4,768,596,280	21.32%	139,567	31.79%
15 < Original Maturity <= 20	9,146,879,849	40.90%	163,278	37.19%
20 < Original Maturity <= 25	4,105,216,030	18.36%	50,874	11.59%
25 < Original Maturity <= 30	2,580,186,406	11.54%	25,053	5.71%
30 < Original Maturity <= 35	81,431,304	0.36%	722	0.16%
35 < Original Maturity <= 40	167,582,701	0.75%	1,521	0.35%
Original Maturity > 40	656,248	0.00%	7	0.00%
Total	22,364,555,957	100.00%	439,003	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

11. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	14,519,072,043	64.92%	274,420	62.51%
Variable with Cap	7,351,123,408	32.87%	126,019	28.71%
Variable without cap	494,360,506	2.21%	38,564	8.78%
Total	22,364,555,957	100.00%	439,003	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

12. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
DTI <= 0.1	170,064,488	0.76%	5,480	1.25%
0.1 < DTI <= 0.2	1,503,418,325	6.72%	34,732	7.91%
0.2 < DTI <= 0.3	3,753,295,532	16.78%	70,159	15.98%
0.3 < DTI <= 0.4	5,033,819,864	22.51%	76,239	17.37%
0.4 < DTI <= 0.5	3,675,455,596	16.43%	48,140	10.97%
0.5 < DTI <= 0.6	1,799,686,665	8.05%	21,092	4.80%
0.6 < DTI <= 0.7	957,295,737	4.28%	10,504	2.39%
0.7 < DTI <= 0.8	522,035,693	2.33%	5,299	1.21%
DTI > 0.8	653,291,509	2.92%	6,464	1.47%
Unknown	4,296,192,547	19.21%	160,894	36.65%
Total	22,364,555,957	100.00%	439,003	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

13. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
No	21,762,161,766	97.31%	423,259	96.41%
Yes	602,394,191	2.69%	15,744	3.59%
Total	22,364,555,957	100.00%	439,003	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

14. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
0.00 < Interest Rate <= 0.02	2,160,551,645	9.66%	32,452	7.39%
0.02 < Interest Rate <= 0.03	2,921,926,419	13.06%	52,438	11.94%
0.03 < Interest Rate <= 0.04	4,057,457,252	18.14%	73,880	16.83%
0.04 < Interest Rate <= 0.05	9,493,987,785	42.45%	177,953	40.54%
0.05 < Interest Rate <= 0.06	3,256,697,164	14.56%	80,967	18.44%
0.06 < Interest Rate <= 0.07	433,986,031	1.94%	19,458	4.43%
0.07 < Interest Rate <= 0.08	37,790,423	0.17%	1,677	0.38%
0.08 < Interest Rate <= 0.09	1,442,845	0.01%	93	0.02%
0.09 < Interest Rate <= 0.10	482,371	0.00%	55	0.01%
0.10 < Interest Rate <= 0.11	189,010	0.00%	22	0.01%
0.11 < Interest Rate <= 0.12	45,013	0.00%	8	0.00%
Total	22,364,555,957	100.00%	439,003	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

15. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
Fixed Until Maturity	14,955,358,260	66.87%	310,697	70.77%
2010	4,480,044,121	20.03%	75,542	17.21%
2011	1,640,892,526	7.34%	27,907	6.36%
2012	268,545,071	1.20%	7,326	1.67%
2013	310,837,665	1.39%	6,591	1.50%
2014	247,615,022	1.11%	4,704	1.07%
2015	137,602,528	0.62%	2,073	0.47%
2016	86,222,924	0.39%	1,212	0.28%
2017	61,871,753	0.28%	790	0.18%
2018	88,594,738	0.40%	1,054	0.24%
2019	83,298,611	0.37%	1,070	0.24%
2020	3,672,737	0.02%	37	0.01%
Total	22,364,555,957	100.00%	439,003	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

16. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	22,337,622,567	99.88%	436,825	99.50%
Semi Annually	14,203,411	0.06%	1,775	0.40%
Quarterly	11,249,971	0.05%	348	0.08%
Unknown	1,480,008	0.01%	55	0.01%
Total	22,364,555,957	100.00%	439,003	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

17. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	21,041,194,697	94.08%	397,230.00	90.48%
Linear	888,380,360	3.97%	38,009.00	8.66%
Interest Only	297,122,108	1.33%	2,552.00	0.58%
Interest Only (with Insurance)	137,858,793	0.62%	1,212.00	0.28%
Total	22,364,555,957	100.00%	439,003	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

18. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	21,976,470,020	98.26%	434,187.00	98.90%
1-30	132,289,070	0.59%	1,879.00	0.43%
31-60	53,256,013	0.24%	665.00	0.15%
61-90	45,457,665	0.20%	510.00	0.12%
91-120	22,020,028	0.10%	274.00	0.06%
121-150	20,115,701	0.09%	216.00	0.05%
151-180	1,927,591	0.01%	29.00	0.01%
> 180	85,269,334	0.38%	919.00	0.21%
Denounced	27,750,536	0.12%	324.00	0.07%
Total	22,364,555,957	100.00%	439,003	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 31-03-2010

19. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	3,331,094,320	14.89%	64,190.00	14.62%
Oost-Vlaanderen	3,102,747,651	13.87%	63,071.00	14.37%
Vlaams-Brabant	3,067,952,217	13.72%	57,281.00	13.05%
Hainaut	2,528,349,336	11.31%	55,583.00	12.66%
Brussels	2,152,092,180	9.62%	29,577.00	6.74%
West-Vlaanderen	2,030,864,091	9.08%	43,418.00	9.89%
Liège	1,831,090,023	8.19%	38,753.00	8.83%
Limburg	1,597,879,430	7.14%	34,255.00	7.80%
Brabant Wallon	1,142,293,561	5.11%	20,196.00	4.60%
Namur	1,000,518,500	4.47%	21,267.00	4.84%
Luxembourg	547,234,559	2.45%	10,934.00	2.49%
Unknown	32,440,089	0.15%	478.00	0.11%
Total	22,364,555,957	100.00%	439,003	100.00%