

# **Bass Master Issuer**

*Report date: 30 June 2010*

## **MORTGAGE PORTFOLIO REPORT**

**Mortgage Portfolio Report:**  
Reporting month as of ultimo:

**Bass Master Issuer**  
June 2010

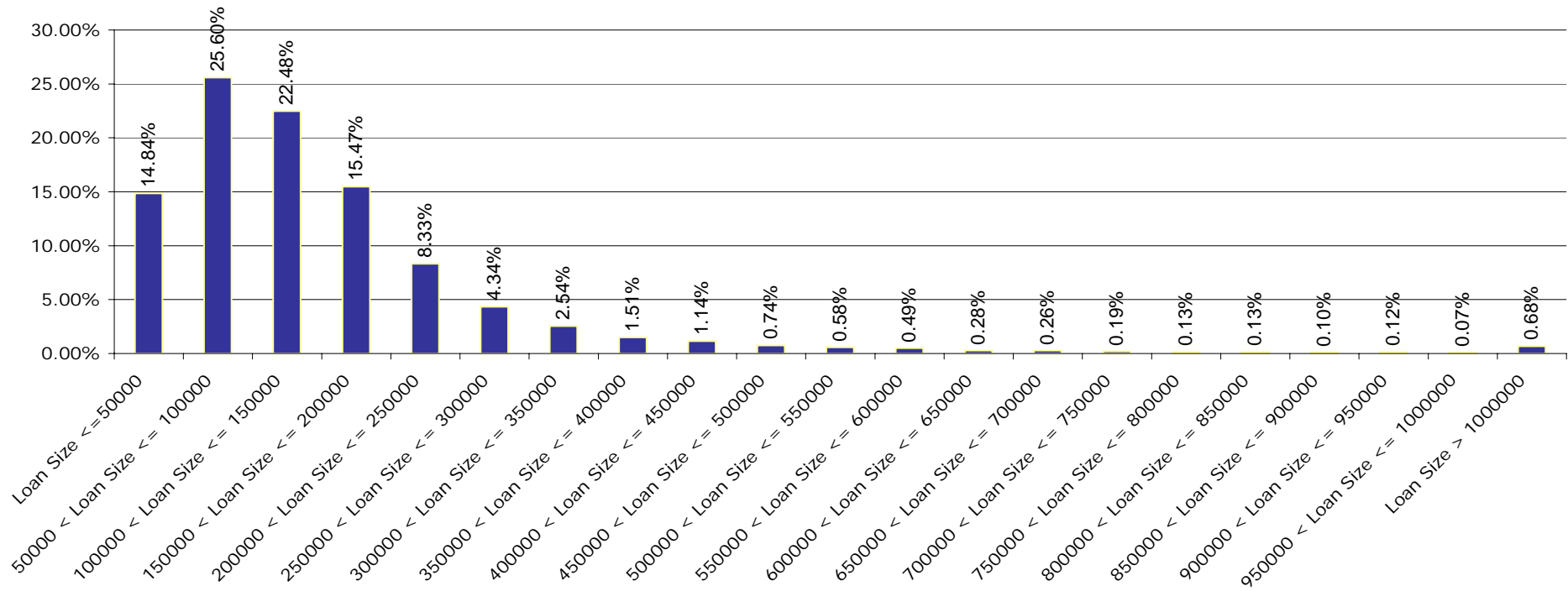
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**Key Characteristics**

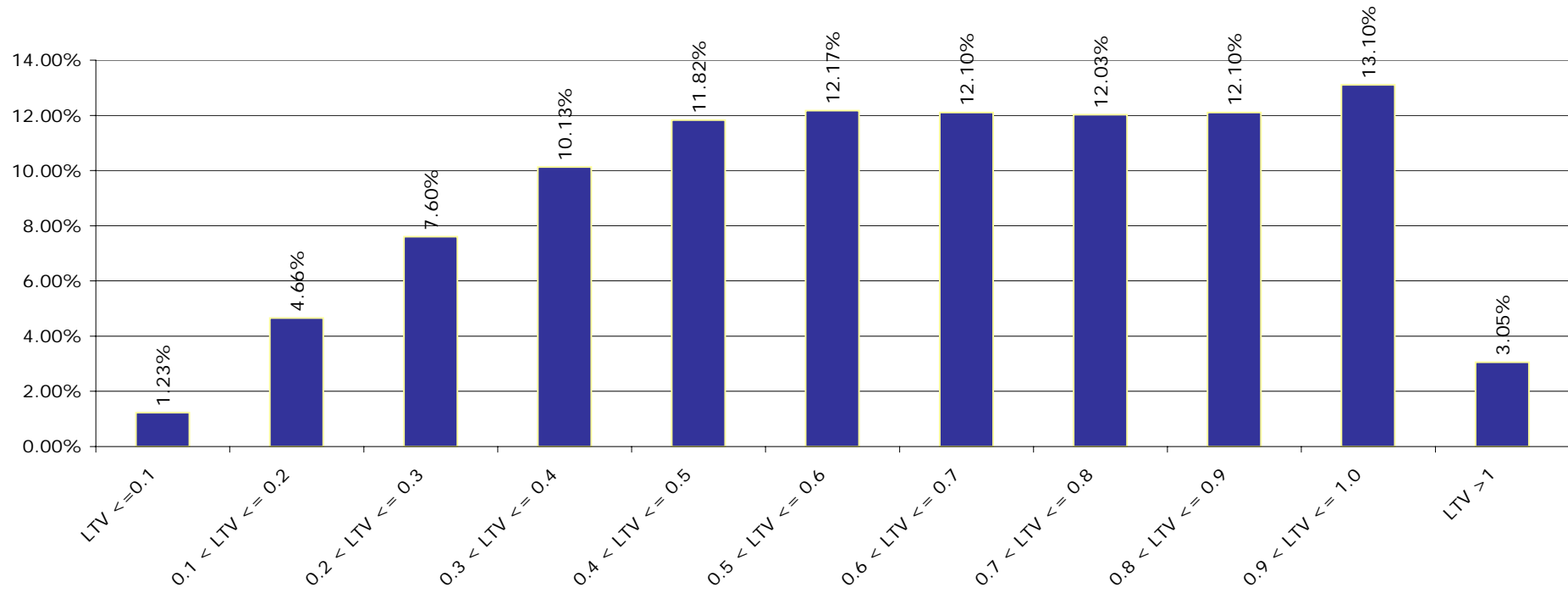
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Oustanding Principal Balance (EUR)	22,355,054,254
Average Borrower Balance (EUR)	76,376
Maximum Borrower Balance (EUR)	1,974,989
Number of Borrowers	292,696
Number of Advances	439,474
Weighted Average Seasoning (years)	4.7
Weighted Average Remaining Maturity (years)	15.2
Weighted Average Coupon (%)	3.9
Weighted Average DTI	44.5%
Weighted Average LTV	61.1%
Weighted Average Indexed LTV	48.8%
Weighted Mortgage Coverage Ratio	125.1%

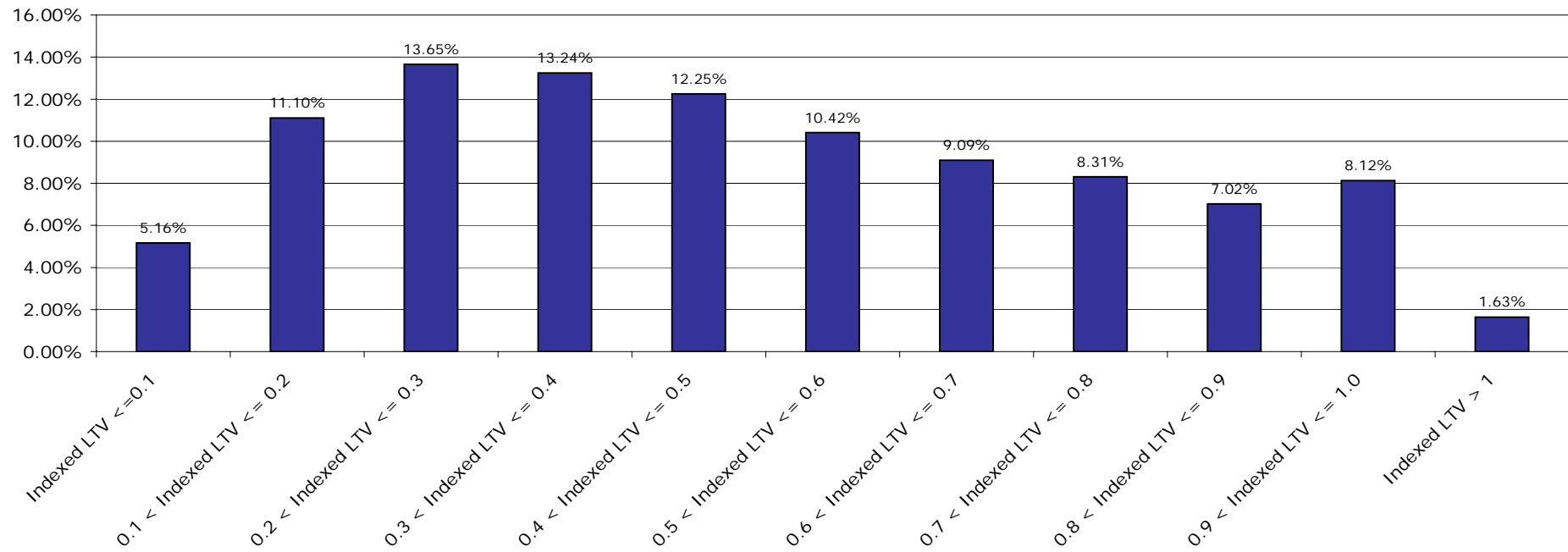
Loan Size



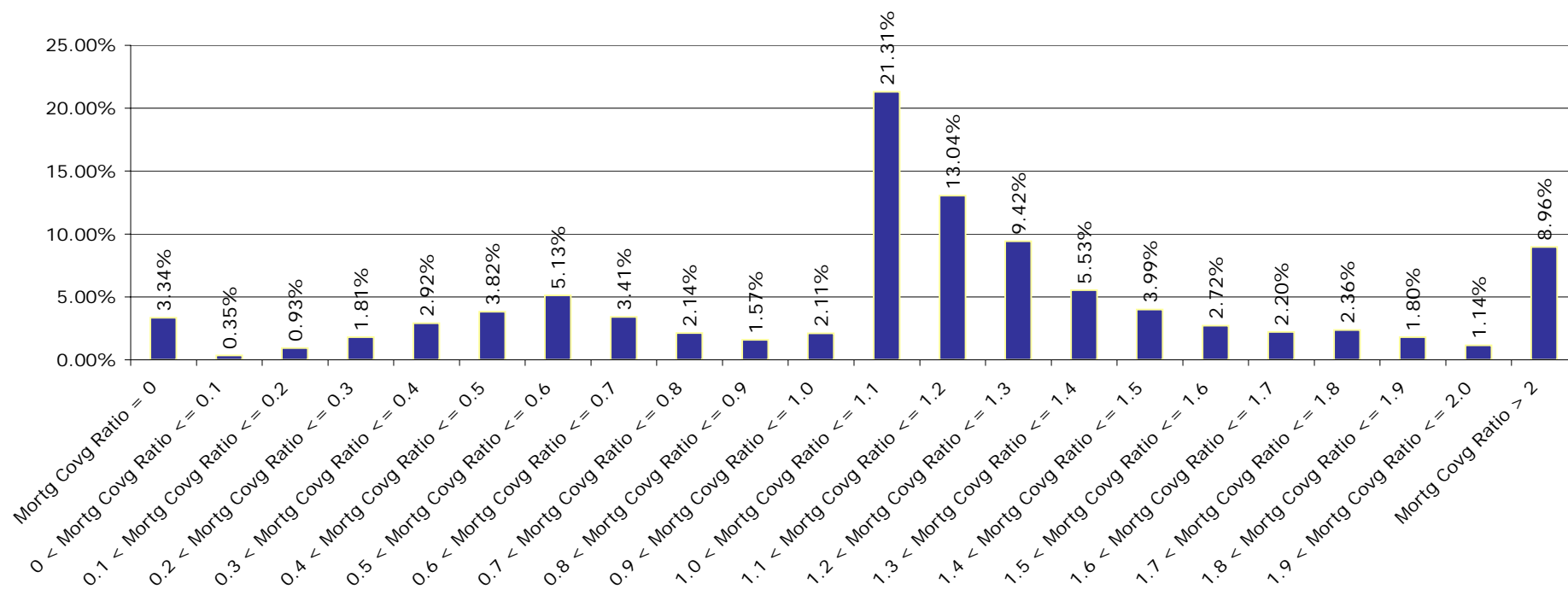
Loan to Value



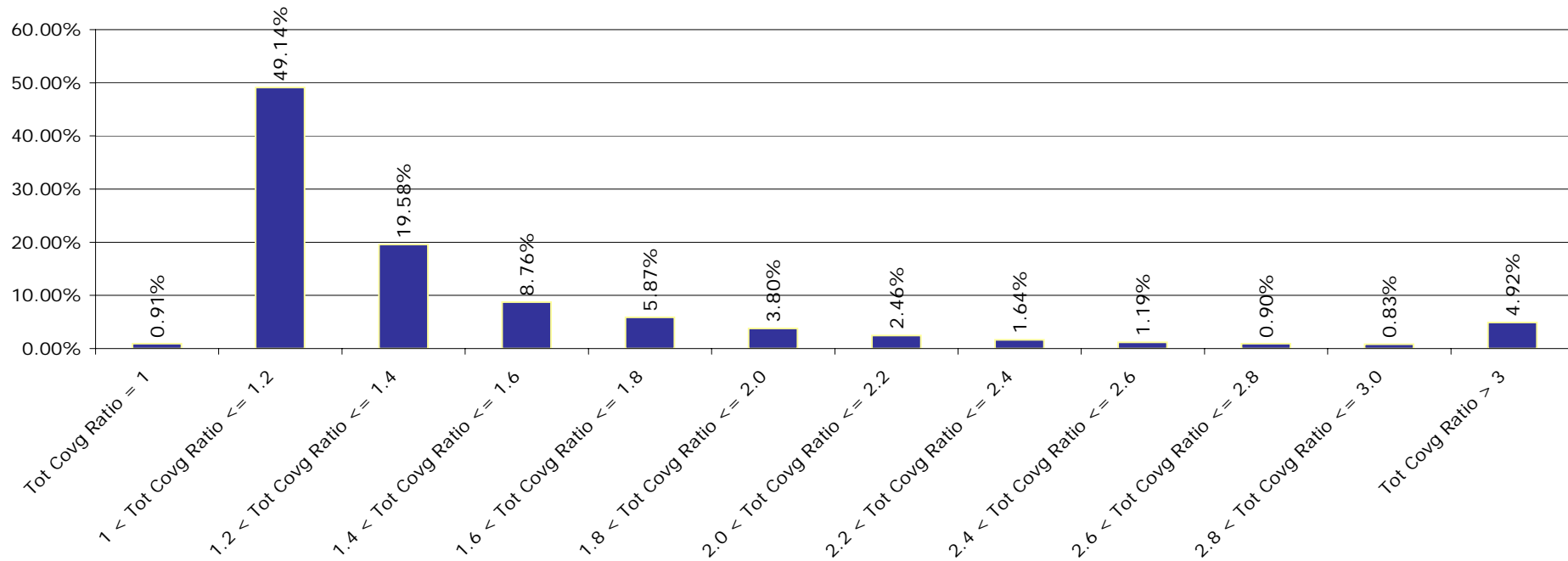
Indexed Loan to Value



Mortgage Coverage Ratio



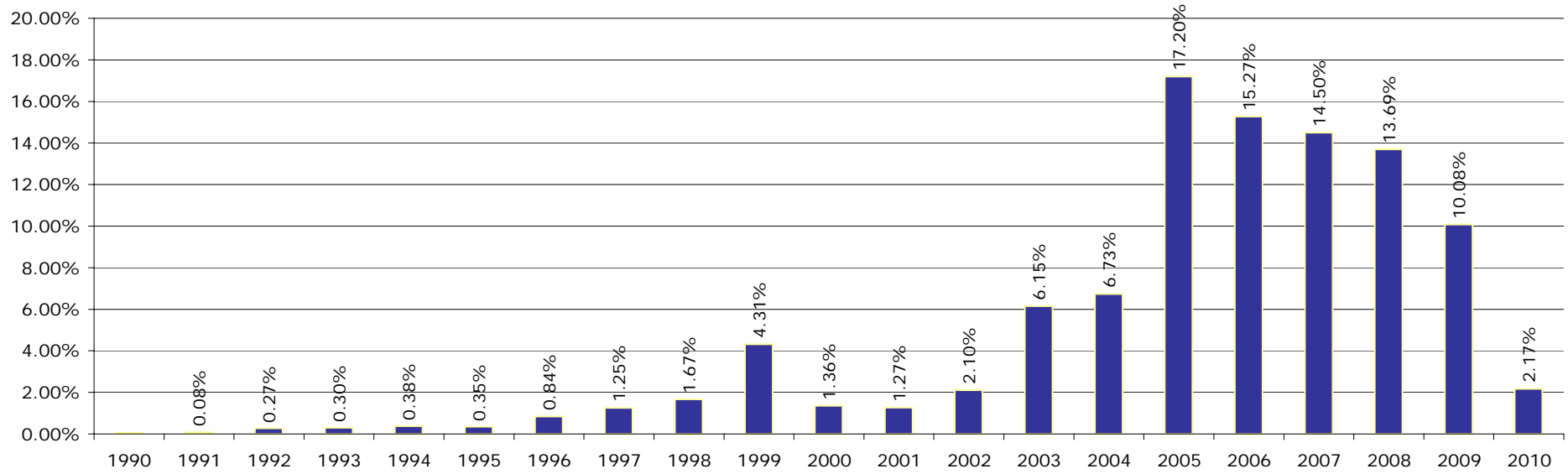
Total Coverage Ratio



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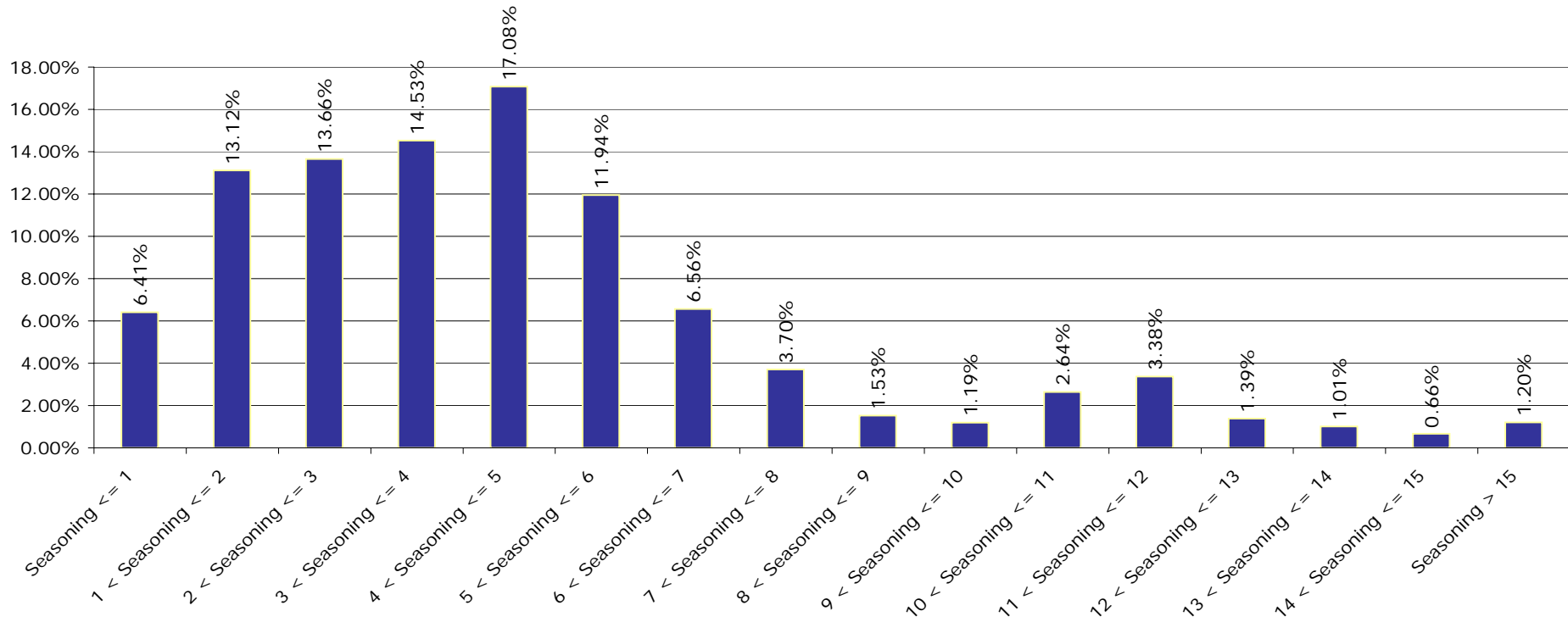
**Origination Year**

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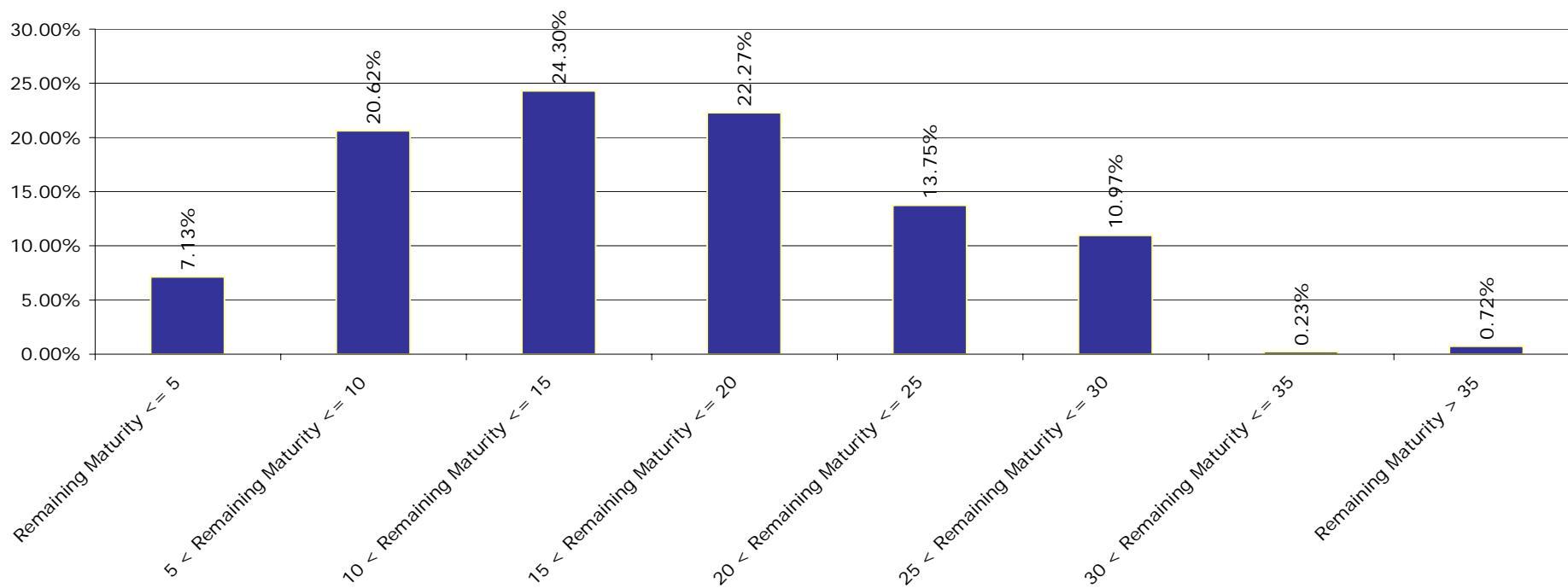




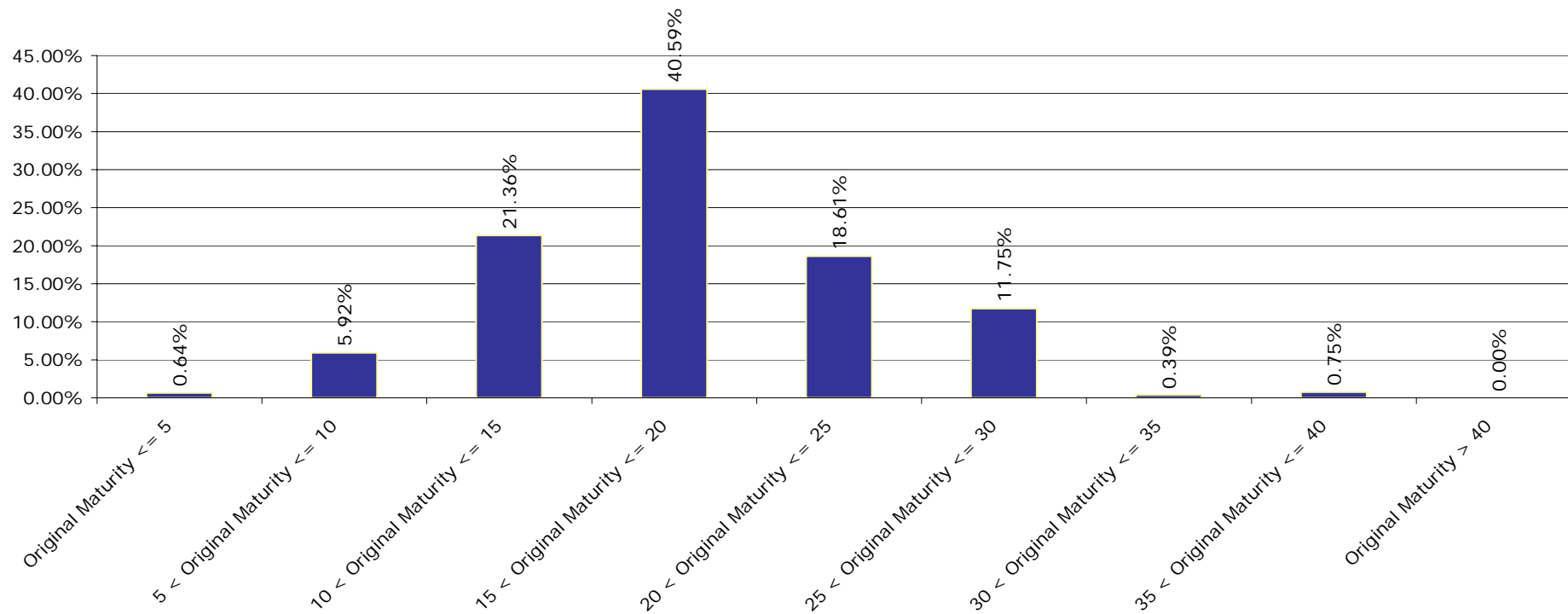
Seasoning



Remaing Maturity



Original Maturity



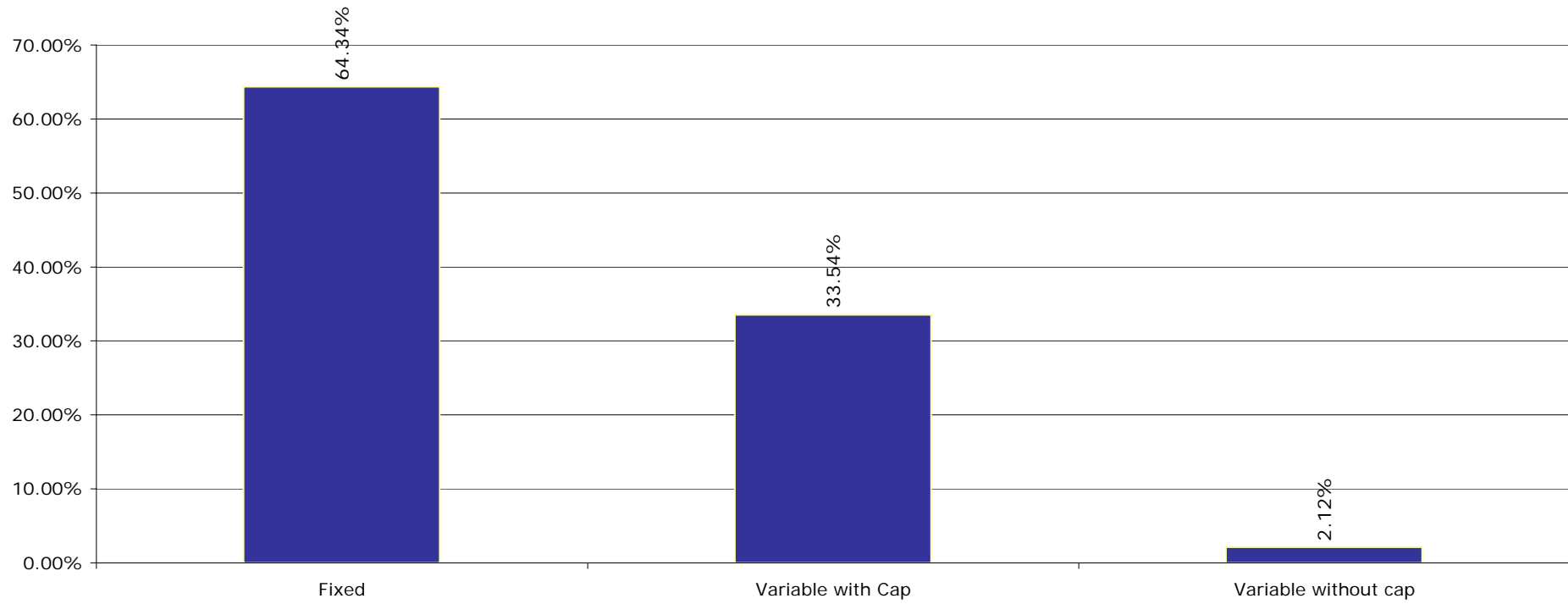
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**Interest Type**

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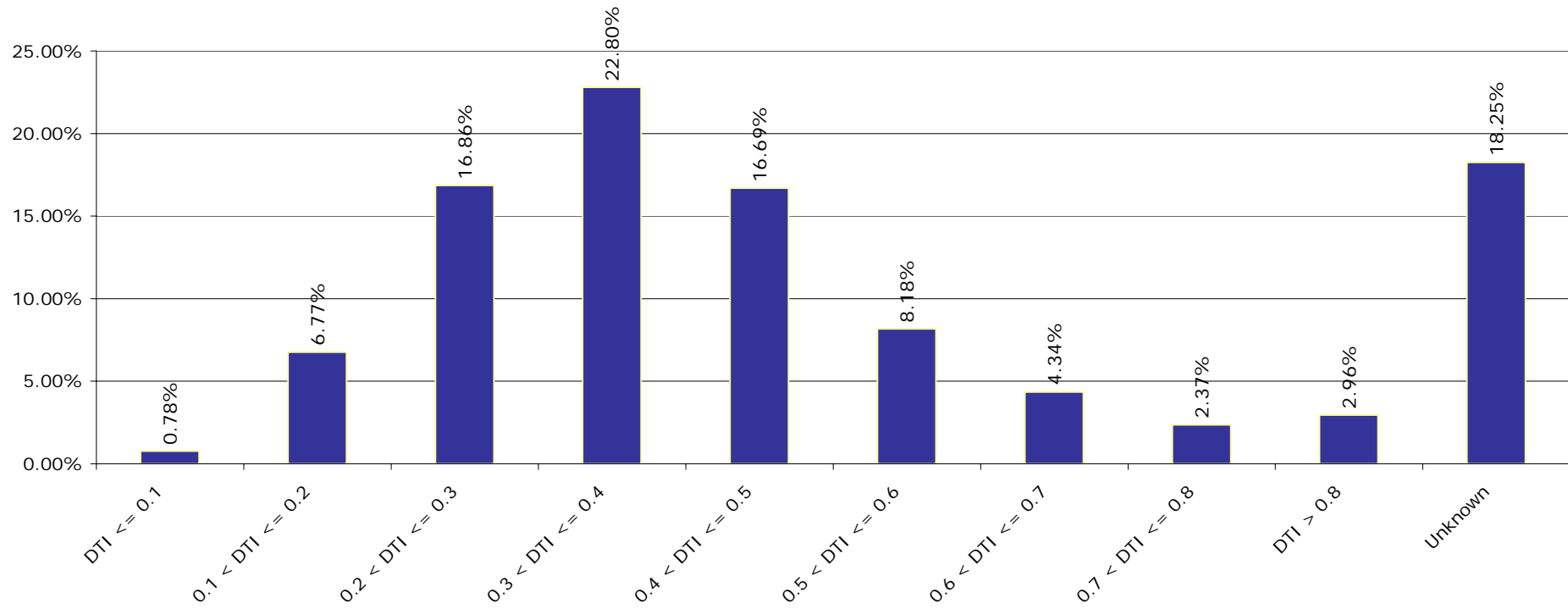
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**Debt to Income**

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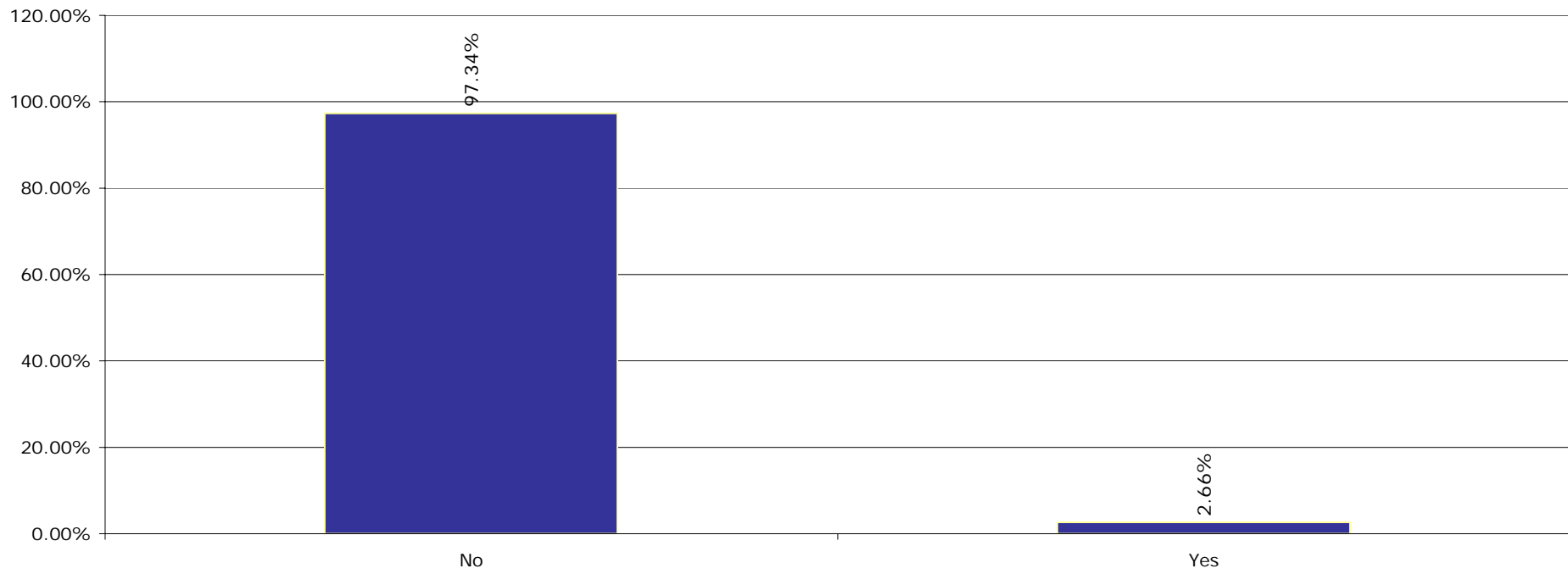
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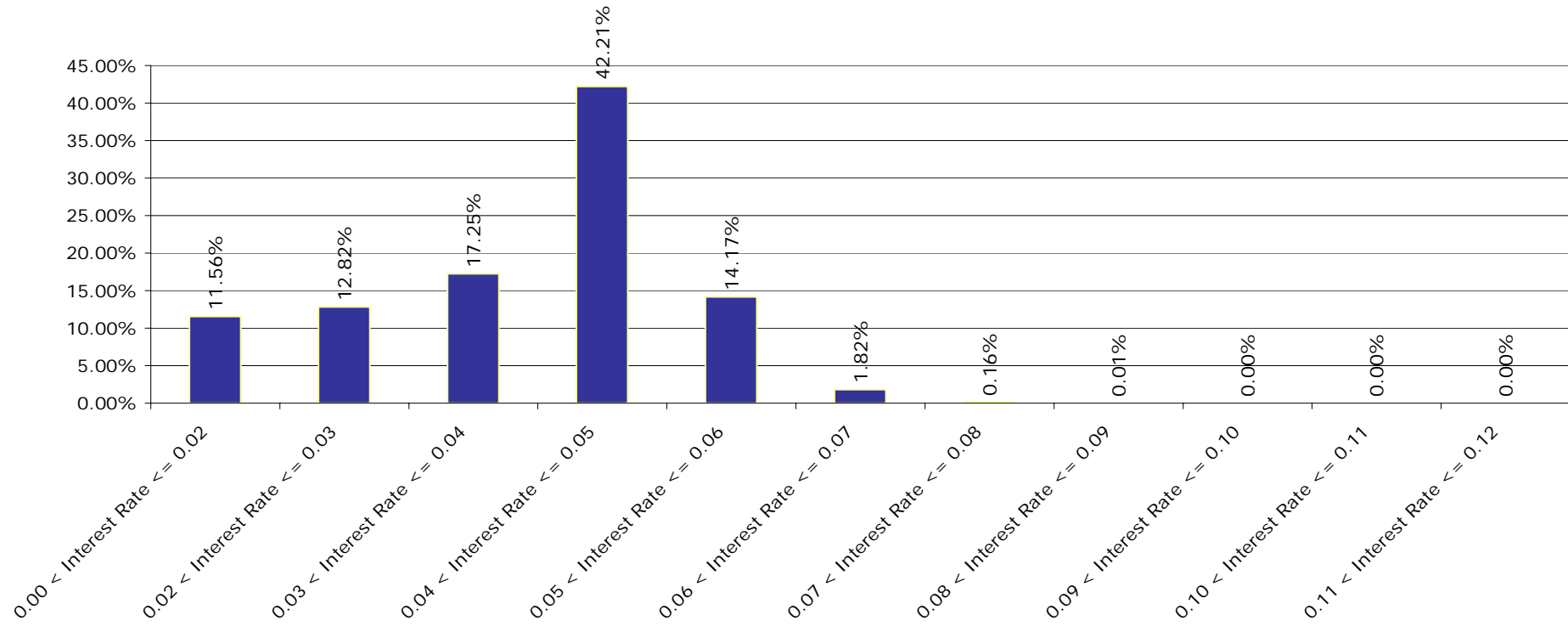
**Employee Loans**

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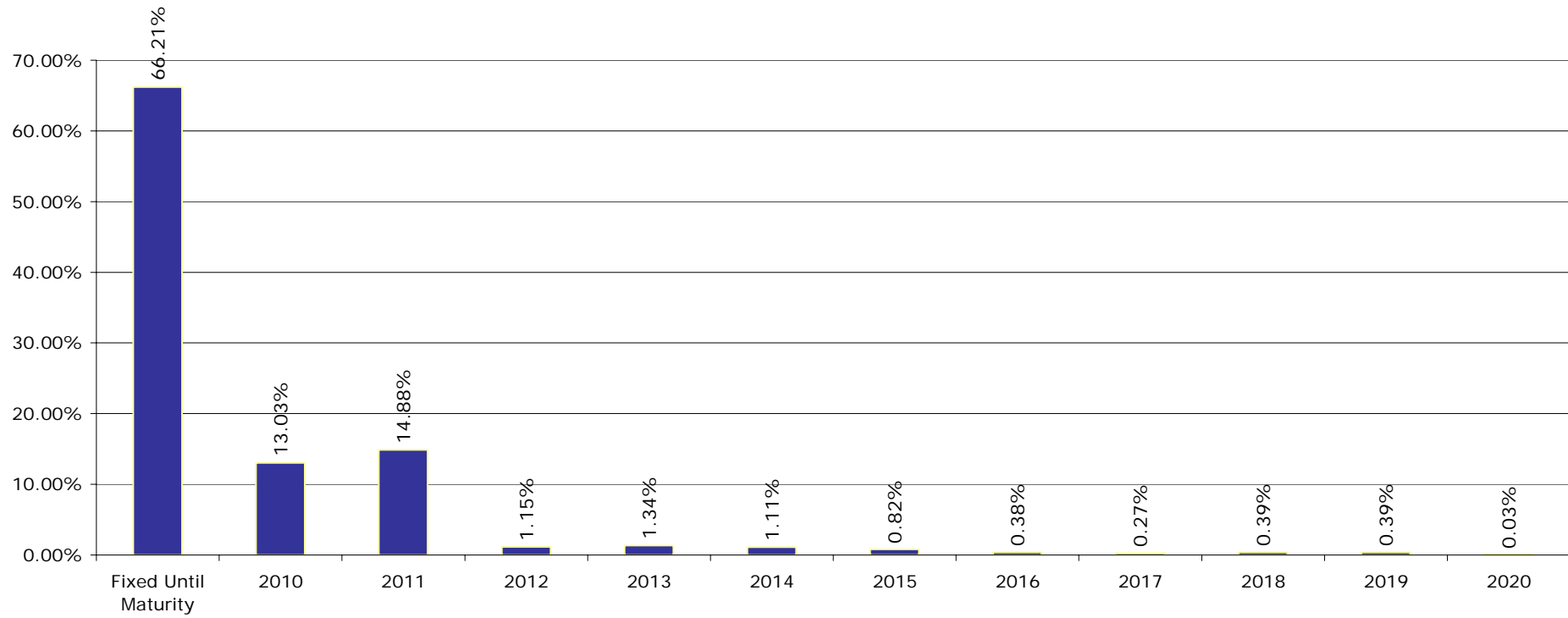
**Interest Rate**



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**Next Reset Year**

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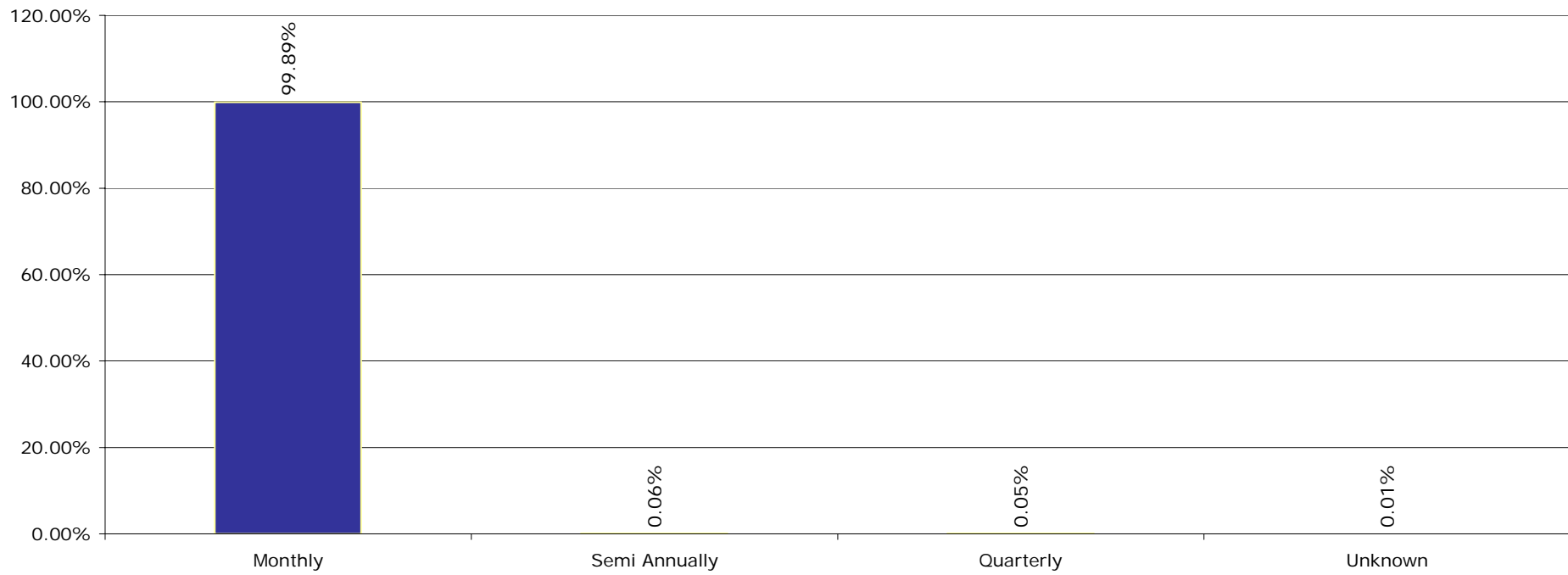
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**Interest Payment Frequency**

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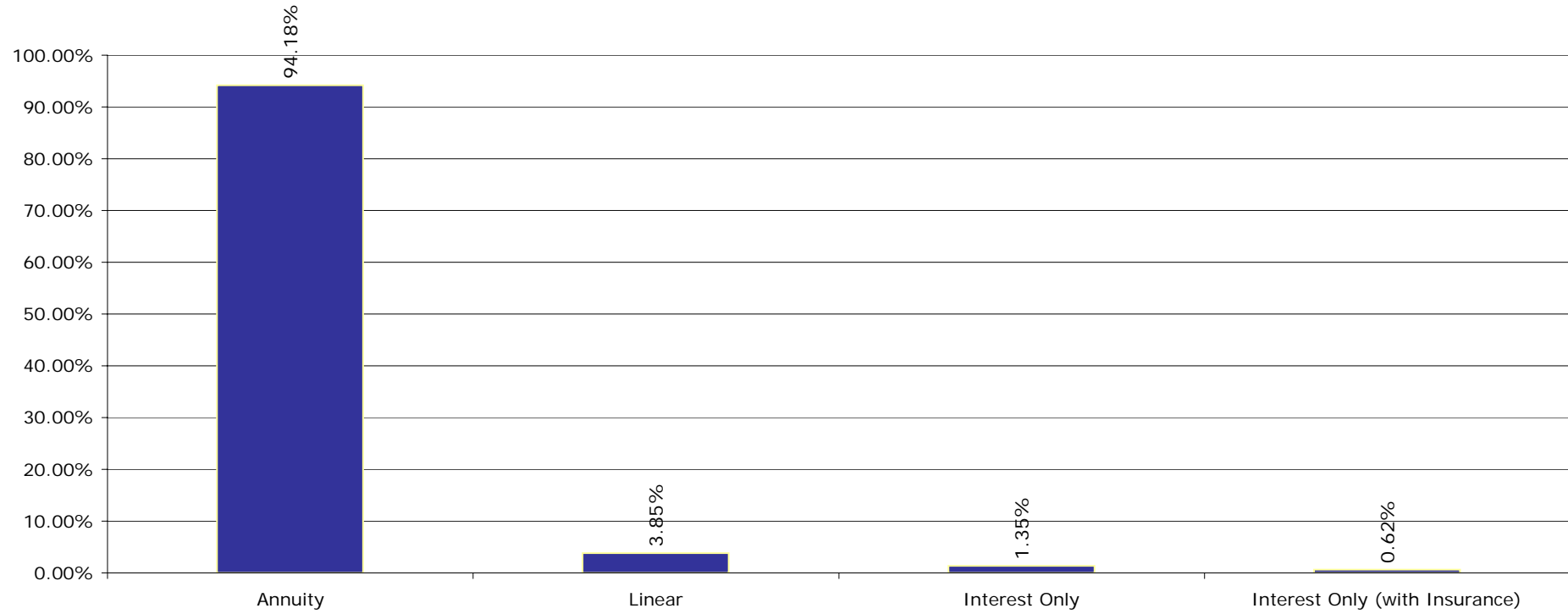
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**Redemption Type**

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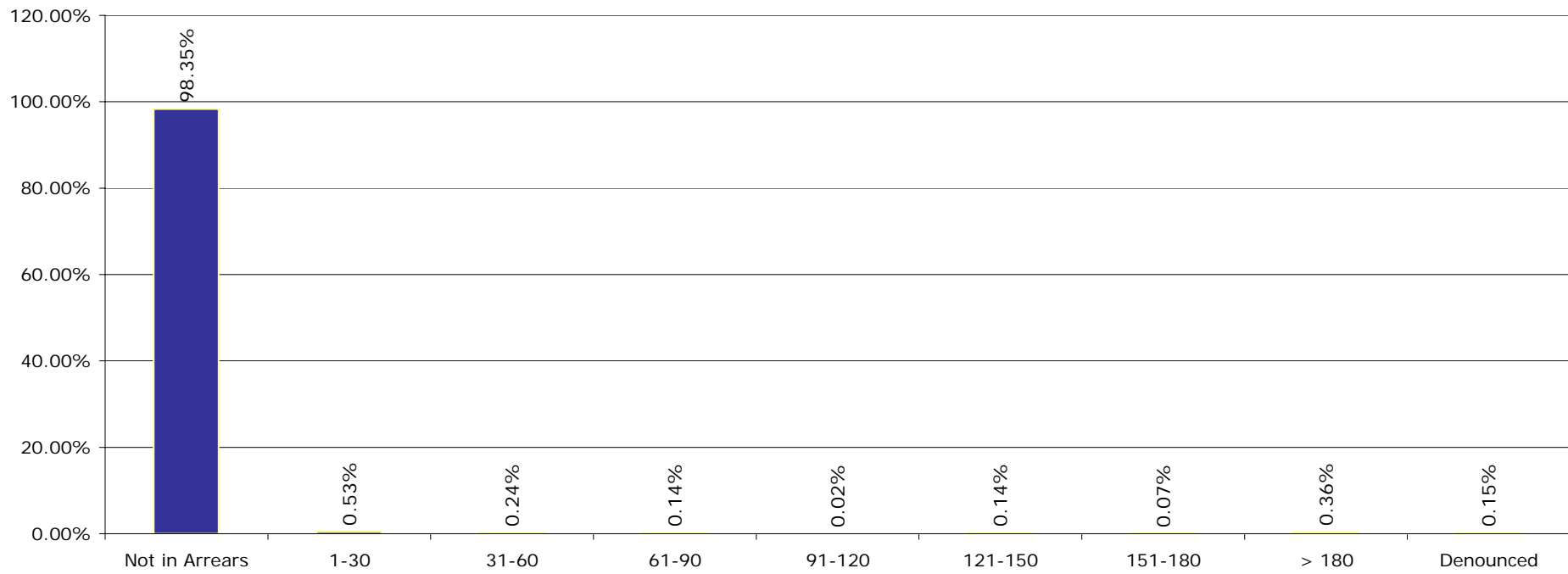
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**Days in Arrears**

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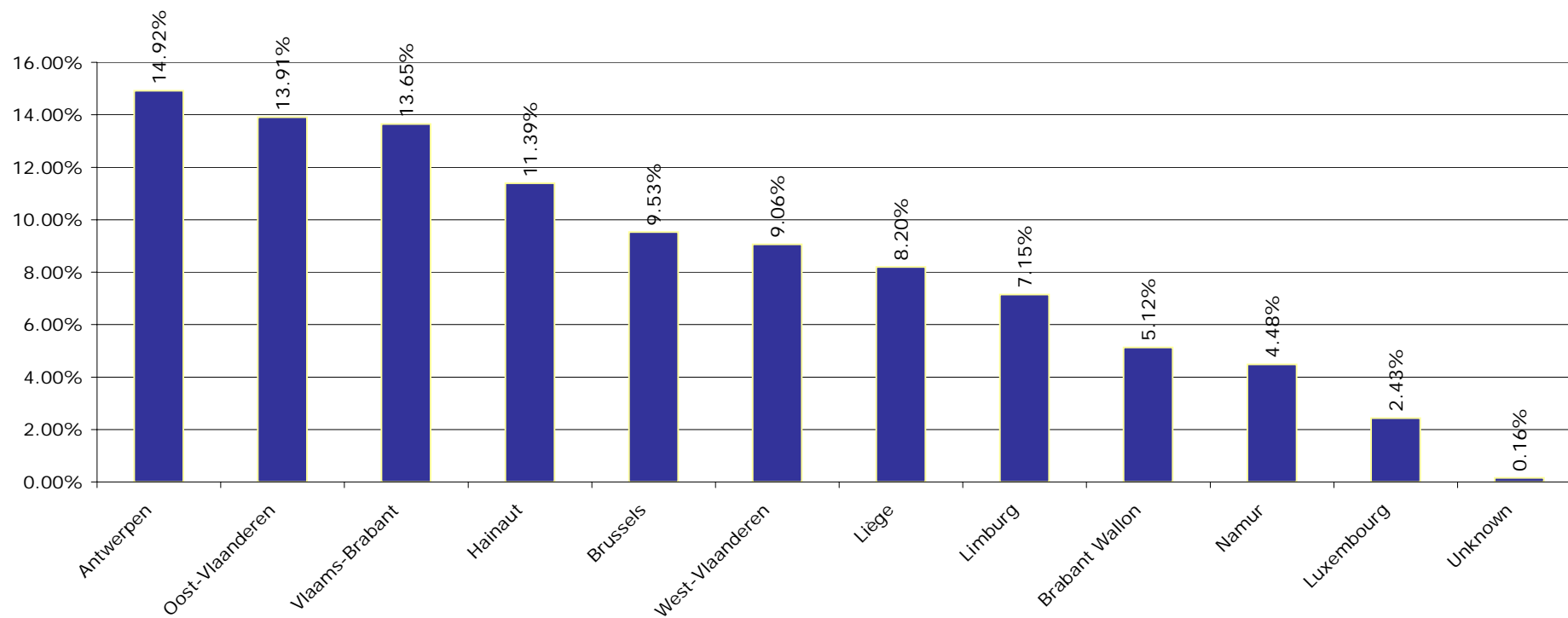
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**Borrower Province**

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# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 1. Key characteristics

Outstanding Principal Balance (EUR)	22,355,054,254
Average Borrower Balance (EUR)	76,376
Maximum Borrower Balance (EUR)	1,974,989
Number of Borrowers	292,696
Number of Advances	439,474
Weighted Average Seasoning (years)	4.7
Weighted Average Remaining Maturity (years)	15.2
Weighted Average Coupon (%)	3.9
Weighted Average DTI	44.5%
Weighted Average LTV	61.1%
Weighted Average Indexed LTV	48.82%
Weighted Mortg Covg Ratio	125.1%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 2. Loan Size

Ranges	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50000	3,317,230,488	14.84%	136,318	46.57%
50000 < Loan Size <= 100000	5,723,338,043	25.60%	78,735	26.90%
100000 < Loan Size <= 150000	5,024,339,321	22.48%	41,022	14.02%
150000 < Loan Size <= 200000	3,458,548,569	15.47%	20,109	6.87%
200000 < Loan Size <= 250000	1,861,439,636	8.33%	8,394	2.87%
250000 < Loan Size <= 300000	970,032,314	4.34%	3,565	1.22%
300000 < Loan Size <= 350000	568,331,046	2.54%	1,763	0.60%
350000 < Loan Size <= 400000	336,986,340	1.51%	905	0.31%
400000 < Loan Size <= 450000	254,553,781	1.14%	601	0.21%
450000 < Loan Size <= 500000	164,967,827	0.74%	348	0.12%
500000 < Loan Size <= 550000	129,265,295	0.58%	247	0.08%
550000 < Loan Size <= 600000	109,161,261	0.49%	190	0.06%
600000 < Loan Size <= 650000	63,710,304	0.28%	102	0.03%
650000 < Loan Size <= 700000	58,715,020	0.26%	87	0.03%
700000 < Loan Size <= 750000	41,902,842	0.19%	58	0.02%
750000 < Loan Size <= 800000	29,544,007	0.13%	38	0.01%
800000 < Loan Size <= 850000	28,035,581	0.13%	34	0.01%
850000 < Loan Size <= 900000	22,737,101	0.10%	26	0.01%
900000 < Loan Size <= 950000	25,791,944	0.12%	28	0.01%
950000 < Loan Size <= 1000000	14,675,860	0.07%	15	0.01%
Loan Size > 1000000	151,747,674	0.68%	111	0.04%
Total	22,355,054,254	100.00%	292,696	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
LTV <=0.1	273,939,899	1.23%	25,862	8.84%
0.1 < LTV <= 0.2	1,040,993,002	4.66%	39,057	13.34%
0.2 < LTV <= 0.3	1,699,075,622	7.60%	38,359	13.11%
0.3 < LTV <= 0.4	2,264,742,623	10.13%	35,904	12.27%
0.4 < LTV <= 0.5	2,643,235,661	11.82%	33,828	11.56%
0.5 < LTV <= 0.6	2,720,912,084	12.17%	29,769	10.17%
0.6 < LTV <= 0.7	2,705,243,323	12.10%	24,943	8.52%
0.7 < LTV <= 0.8	2,688,842,643	12.03%	21,995	7.51%
0.8 < LTV <= 0.9	2,705,799,383	12.10%	19,795	6.76%
0.9 < LTV <= 1.0	2,929,363,766	13.10%	18,960	6.48%
LTV >1	682,906,248	3.05%	4,224	1.44%
Total	22,355,054,254	100.00%	292,696	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 4. Indexed Loan to Value

<b>Ranges</b>	<b>Outstanding Principal</b>	<b>%</b>	<b>No. of Borrowers</b>	<b>%</b>
Indexed LTV <=0.1	1,153,433,845	5.16%	62,038	21.20%
0.1 < Indexed LTV <= 0.2	2,481,450,165	11.10%	56,575	19.33%
0.2 < Indexed LTV <= 0.3	3,051,895,781	13.65%	44,901	15.34%
0.3 < Indexed LTV <= 0.4	2,960,623,058	13.24%	33,503	11.45%
0.4 < Indexed LTV <= 0.5	2,739,357,148	12.25%	25,638	8.76%
0.5 < Indexed LTV <= 0.6	2,328,300,890	10.42%	19,177	6.55%
0.6 < Indexed LTV <= 0.7	2,031,835,676	9.09%	14,886	5.09%
0.7 < Indexed LTV <= 0.8	1,858,155,400	8.31%	12,525	4.28%
0.8 < Indexed LTV <= 0.9	1,568,381,854	7.02%	10,021	3.42%
0.9 < Indexed LTV <= 1.0	1,816,138,919	8.12%	11,282	3.85%
Indexed LTV > 1	365,481,517	1.63%	2,150	0.73%
<b>Total</b>	<b>22,355,054,254</b>	<b>100.00%</b>	<b>292,696</b>	<b>100.00%</b>



# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 5. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Mortg Covg Ratio = 0	747,328,257	3.34%	8,067	2.76%
0 < Mortg Covg Ratio <= 0.1	77,527,991	0.35%	172	0.06%
0.1 < Mortg Covg Ratio <= 0.2	208,156,428	0.93%	657	0.22%
0.2 < Mortg Covg Ratio <= 0.3	404,827,782	1.81%	1,636	0.56%
0.3 < Mortg Covg Ratio <= 0.4	652,903,609	2.92%	3,184	1.09%
0.4 < Mortg Covg Ratio <= 0.5	853,042,960	3.82%	4,748	1.62%
0.5 < Mortg Covg Ratio <= 0.6	1,146,299,338	5.13%	6,722	2.30%
0.6 < Mortg Covg Ratio <= 0.7	761,298,722	3.41%	5,022	1.72%
0.7 < Mortg Covg Ratio <= 0.8	477,497,216	2.14%	3,438	1.17%
0.8 < Mortg Covg Ratio <= 0.9	352,063,254	1.57%	2,629	0.90%
0.9 < Mortg Covg Ratio <= 1.0	470,923,114	2.11%	3,353	1.15%
1.0 < Mortg Covg Ratio <= 1.1	4,763,237,199	21.31%	37,484	12.81%
1.1 < Mortg Covg Ratio <= 1.2	2,916,168,622	13.04%	28,392	9.70%
1.2 < Mortg Covg Ratio <= 1.3	2,105,404,923	9.42%	24,461	8.36%
1.3 < Mortg Covg Ratio <= 1.4	1,237,067,473	5.53%	17,121	5.85%
1.4 < Mortg Covg Ratio <= 1.5	891,126,260	3.99%	13,697	4.68%
1.5 < Mortg Covg Ratio <= 1.6	608,678,519	2.72%	10,062	3.44%
1.6 < Mortg Covg Ratio <= 1.7	492,866,857	2.20%	8,936	3.05%
1.7 < Mortg Covg Ratio <= 1.8	528,213,889	2.36%	10,595	3.62%
1.8 < Mortg Covg Ratio <= 1.9	401,568,661	1.80%	8,728	2.98%
1.9 < Mortg Covg Ratio <= 2.0	255,191,594	1.14%	5,885	2.01%
Mortg Covg Ratio > 2	2,003,661,585	8.96%	87,707	29.97%
Total	22,355,054,254	100.00%	292,696	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 6. Total Coverage Ratio

<b>Ranges</b>	<b>Outstanding Principal</b>	<b>%</b>	<b>No. of Borrowers</b>	<b>%</b>
Tot Covg Ratio = 1	203,986,437	0.91%	1,255	0.43%
1 < Tot Covg Ratio <= 1.2	10,984,775,842	49.14%	81,884	27.98%
1.2 < Tot Covg Ratio <= 1.4	4,377,726,816	19.58%	47,763	16.32%
1.4 < Tot Covg Ratio <= 1.6	1,958,912,452	8.76%	26,881	9.18%
1.6 < Tot Covg Ratio <= 1.8	1,312,175,018	5.87%	21,634	7.39%
1.8 < Tot Covg Ratio <= 2.0	848,798,389	3.80%	16,152	5.52%
2.0 < Tot Covg Ratio <= 2.2	549,937,728	2.46%	10,997	3.76%
2.2 < Tot Covg Ratio <= 2.4	367,555,212	1.64%	8,357	2.86%
2.4 < Tot Covg Ratio <= 2.6	265,835,754	1.19%	6,823	2.33%
2.6 < Tot Covg Ratio <= 2.8	200,106,522	0.90%	5,232	1.79%
2.8 < Tot Covg Ratio <= 3.0	184,469,485	0.83%	5,784	1.98%
Tot Covg Ratio > 3	1,100,774,597	4.92%	59,934	20.48%
Total	22,355,054,254	100.00%	292,696	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 7. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	11,585,257	0.05%	1,719	0.39%
1991	18,311,741	0.08%	2,620	0.60%
1992	60,095,106	0.27%	5,206	1.18%
1993	66,408,020	0.30%	4,427	1.01%
1994	84,924,151	0.38%	4,564	1.04%
1995	78,629,157	0.35%	4,405	1.00%
1996	186,903,341	0.84%	10,169	2.31%
1997	279,064,777	1.25%	14,979	3.41%
1998	373,734,602	1.67%	16,071	3.66%
1999	964,367,644	4.31%	35,140	8.00%
2000	303,039,185	1.36%	10,763	2.45%
2001	283,759,470	1.27%	10,332	2.35%
2002	470,215,274	2.10%	13,326	3.03%
2003	1,374,320,000	6.15%	32,019	7.29%
2004	1,503,558,909	6.73%	29,150	6.63%
2005	3,844,858,356	17.20%	70,465	16.03%
2006	3,413,241,772	15.27%	50,898	11.58%
2007	3,240,746,926	14.50%	43,405	9.88%
2008	3,060,149,779	13.69%	40,810	9.29%
2009	2,252,807,888	10.08%	32,745	7.45%
2010	484,332,899	2.17%	6,261	1.42%
Total	22,355,054,254	100.00%	439,474	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 8. Seasoning

<b>Ranges (in year)</b>	<b>Outstanding Principal</b>	<b>%</b>	<b>No. of Advances</b>	<b>%</b>
Seasoning <= 1	1,432,910,563	6.41%	20,667	4.70%
1 < Seasoning <= 2	2,932,315,944	13.12%	39,653	9.02%
2 < Seasoning <= 3	3,053,603,988	13.66%	40,851	9.30%
3 < Seasoning <= 4	3,248,601,243	14.53%	45,048	10.25%
4 < Seasoning <= 5	3,817,995,428	17.08%	64,069	14.58%
5 < Seasoning <= 6	2,670,294,594	11.94%	50,351	11.46%
6 < Seasoning <= 7	1,467,555,407	6.56%	31,612	7.19%
7 < Seasoning <= 8	827,365,497	3.70%	20,913	4.76%
8 < Seasoning <= 9	342,375,430	1.53%	11,021	2.51%
9 < Seasoning <= 10	265,305,924	1.19%	10,732	2.44%
10 < Seasoning <= 11	589,370,879	2.64%	18,926	4.31%
11 < Seasoning <= 12	755,136,871	3.38%	29,954	6.82%
12 < Seasoning <= 13	309,830,155	1.39%	15,231	3.47%
13 < Seasoning <= 14	225,807,906	1.01%	12,080	2.75%
14 < Seasoning <= 15	147,669,396	0.66%	8,494	1.93%
Seasoning > 15	268,915,029	1.20%	19,872	4.52%
<b>Total</b>	<b>22,355,054,254</b>	<b>100.00%</b>	<b>439,474</b>	<b>100.00%</b>

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 9. Remaining Maturity

<b>Ranges (in year)</b>	<b>Outstanding Principal</b>	<b>%</b>	<b>No. of Advances</b>	<b>%</b>
Remaining Maturity <= 5	1,595,018,457	7.13%	101,095	23.00%
5 < Remaining Maturity <= 10	4,609,270,175	20.62%	127,668	29.05%
10 < Remaining Maturity <= 15	5,432,151,339	24.30%	91,673	20.86%
15 < Remaining Maturity <= 20	4,979,482,478	22.27%	61,709	14.04%
20 < Remaining Maturity <= 25	3,073,409,443	13.75%	32,162	7.32%
25 < Remaining Maturity <= 30	2,452,159,674	10.97%	23,230	5.29%
30 < Remaining Maturity <= 35	51,498,343	0.23%	457	0.10%
Remaining Maturity > 35	162,064,343	0.72%	1,480	0.34%
Total	22,355,054,254	100.00%	439,474	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 10. Original Maturity

<b>Ranges (in year)</b>	<b>Outstanding Principal</b>	<b>%</b>	<b>No. of Advances</b>	<b>%</b>
Original Maturity <= 5	142,289,596	0.64%	2,467	0.56%
5 < Original Maturity <= 10	1,322,921,544	5.92%	54,486	12.40%
10 < Original Maturity <= 15	4,775,816,102	21.36%	141,242	32.14%
15 < Original Maturity <= 20	9,073,003,353	40.59%	161,698	36.79%
20 < Original Maturity <= 25	4,160,447,626	18.61%	51,668	11.76%
25 < Original Maturity <= 30	2,625,908,065	11.75%	25,610	5.83%
30 < Original Maturity <= 35	86,842,216	0.39%	772	0.18%
35 < Original Maturity <= 40	167,014,856	0.75%	1,522	0.35%
Original Maturity > 40	810,895	0.00%	9	0.00%
<b>Total</b>	<b>22,355,054,254</b>	<b>100.00%</b>	<b>439,474</b>	<b>100.00%</b>

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 11. Interest Type

<b>Interest Type</b>	<b>Outstanding Principal</b>	<b>%</b>	<b>No. of Advances</b>	<b>%</b>
Fixed	14,382,987,102	64.34%	274,774	62.52%
Variable with Cap	7,498,181,572	33.54%	127,579	29.03%
Variable without cap	473,885,580	2.12%	37,121	8.45%
Total	22,355,054,254	100.00%	439,474	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 12. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
DTI <= 0.1	173,885,913	0.78%	5,636	1.28%
0.1 < DTI <= 0.2	1,513,570,681	6.77%	35,374	8.05%
0.2 < DTI <= 0.3	3,769,690,102	16.86%	71,302	16.22%
0.3 < DTI <= 0.4	5,096,669,419	22.80%	77,794	17.70%
0.4 < DTI <= 0.5	3,731,960,178	16.69%	49,241	11.20%
0.5 < DTI <= 0.6	1,827,552,888	8.18%	21,668	4.93%
0.6 < DTI <= 0.7	971,079,867	4.34%	10,748	2.45%
0.7 < DTI <= 0.8	529,275,004	2.37%	5,419	1.23%
DTI > 0.8	660,693,272	2.96%	6,575	1.50%
Unknown	4,080,676,930	18.25%	155,717	35.43%
Total	22,355,054,254	100.00%	439,474	100.00%



# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 13. Employee Loans

<b>Employees</b>	<b>Outstanding Principal</b>	<b>%</b>	<b>No. of Advances</b>	<b>%</b>
No	21,760,325,712	97.34%	423,886	96.45%
Yes	594,728,542	2.66%	15,588	3.55%
Total	22,355,054,254	100.00%	439,474	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 14. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
0.00 < Interest Rate <= 0.02	2,584,646,826	11.56%	39,853	9.07%
0.02 < Interest Rate <= 0.03	2,866,328,866	12.82%	50,603	11.51%
0.03 < Interest Rate <= 0.04	3,855,750,787	17.25%	71,235	16.21%
0.04 < Interest Rate <= 0.05	9,437,121,289	42.21%	177,846	40.47%
0.05 < Interest Rate <= 0.06	3,166,762,866	14.17%	79,193	18.02%
0.06 < Interest Rate <= 0.07	406,213,442	1.82%	18,941	4.31%
0.07 < Interest Rate <= 0.08	36,243,631	0.16%	1,640	0.37%
0.08 < Interest Rate <= 0.09	1,337,603	0.01%	88	0.02%
0.09 < Interest Rate <= 0.10	439,201	0.00%	46	0.01%
0.10 < Interest Rate <= 0.11	170,530	0.00%	21	0.00%
0.11 < Interest Rate <= 0.12	39,213	0.00%	8	0.00%
Total	22,355,054,254	100.00%	439,474	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 15. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
Fixed Until Maturity	14,802,131,954	66.21%	309,658	70.46%
2010	2,912,206,025	13.03%	48,460	11.03%
2011	3,327,098,495	14.88%	55,868	12.71%
2012	256,757,117	1.15%	7,222	1.64%
2013	298,972,936	1.34%	6,511	1.48%
2014	247,794,377	1.11%	4,715	1.07%
2015	183,187,150	0.82%	2,817	0.64%
2016	84,901,763	0.38%	1,207	0.27%
2017	60,445,595	0.27%	782	0.18%
2018	88,159,062	0.39%	1,048	0.24%
2019	87,455,472	0.39%	1,121	0.26%
2020	5,944,307	0.03%	65	0.01%
Total	22,355,054,254	100.00%	439,474	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 16. Interest Payment Frequency

<b>Frequency</b>	<b>Outstanding Principal</b>	<b>%</b>	<b>No. of Advances</b>	<b>%</b>
Monthly	22,330,392,120	99.89%	437,640	99.58%
Semi Annually	12,545,670	0.06%	1,446	0.33%
Quarterly	10,678,964	0.05%	334	0.08%
Unknown	1,437,499	0.01%	54	0.01%
Total	22,355,054,254	100.00%	439,474	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 17. Redemption Type

<b>Redemption Type</b>	<b>Outstanding Principal</b>	<b>%</b>	<b>No. of Advances</b>	<b>%</b>
Annuity	21,053,544,570	94.18%	398,974	90.78%
Linear	860,225,941	3.85%	36,672	8.34%
Interest Only	302,314,387	1.35%	2,601	0.59%
Interest Only (with Insurance)	138,969,355	0.62%	1,227	0.28%
Total	22,355,054,254	100.00%	439,474	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 18. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	21,985,958,651	98.35%	434,962	98.97%
1-30	119,060,392	0.53%	1,646	0.37%
31-60	53,433,856	0.24%	641	0.15%
61-90	30,726,294	0.14%	352	0.08%
91-120	5,037,063	0.02%	60	0.01%
121-150	31,177,702	0.14%	366	0.08%
151-180	14,847,332	0.07%	174	0.04%
> 180	80,925,351	0.36%	871	0.20%
Denounced	33,887,613	0.15%	402	0.09%
Total	22,355,054,254	100.00%	439,474	100.00%

# Bass Master Issuer

## Pool Characteristics

Mortgage pool as of: 30-06-2010

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### 19. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	3,334,409,096	14.92%	64,368	14.65%
Oost-Vlaanderen	3,108,971,881	13.91%	63,268	14.40%
Vlaams-Brabant	3,051,102,436	13.65%	57,153	13.00%
Hainaut	2,547,156,603	11.39%	55,863	12.71%
Brussels	2,129,851,924	9.53%	29,383	6.69%
West-Vlaanderen	2,025,009,878	9.06%	43,444	9.89%
Liège	1,832,249,804	8.20%	38,705	8.81%
Limburg	1,598,615,580	7.15%	34,339	7.81%
Brabant Wallon	1,145,585,997	5.12%	20,260	4.61%
Namur	1,002,272,841	4.48%	21,282	4.84%
Luxembourg	544,195,592	2.43%	10,908	2.48%
Unknown	35,632,621	0.16%	501	0.11%
Total	22,355,054,254	100.00%	439,474	100.00%