

Bass Master Issuer

Report date: 30 September 2010

MORTGAGE PORTFOLIO REPORT

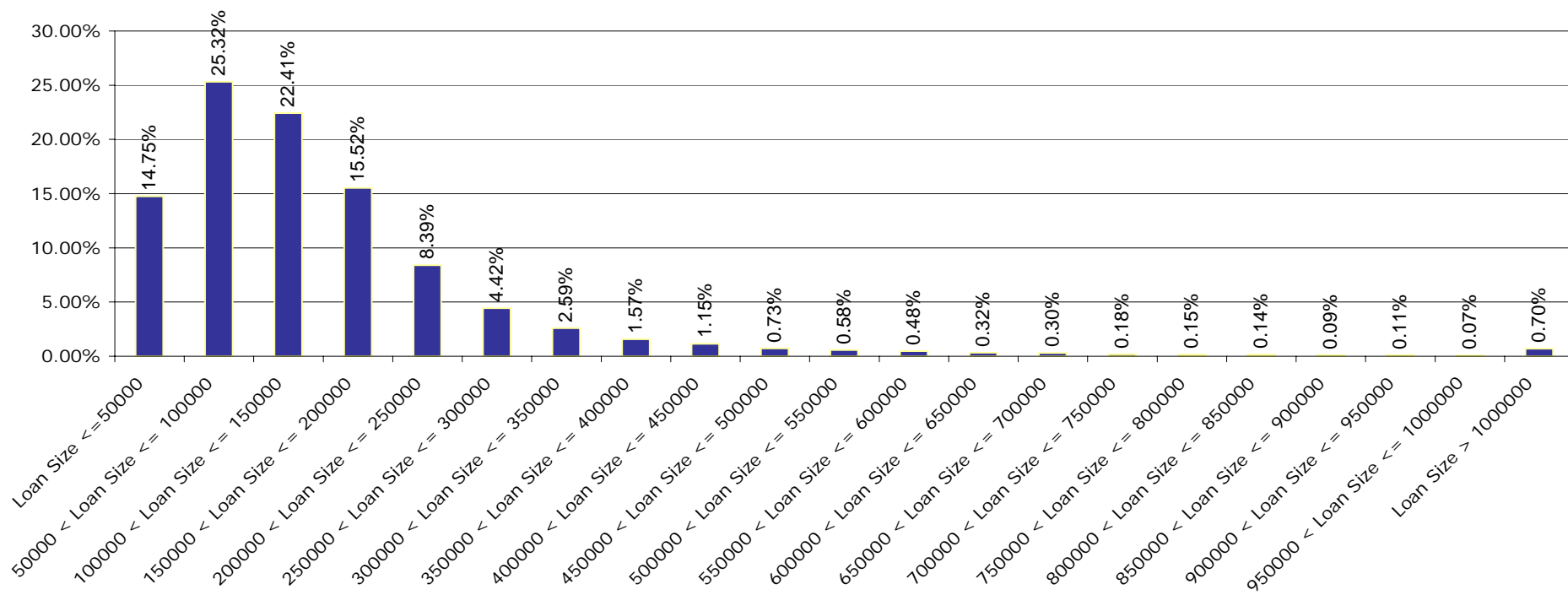
Mortgage Portfolio Report:
Reporting month as of ultimo:

Bass Master Issuer
September 2010

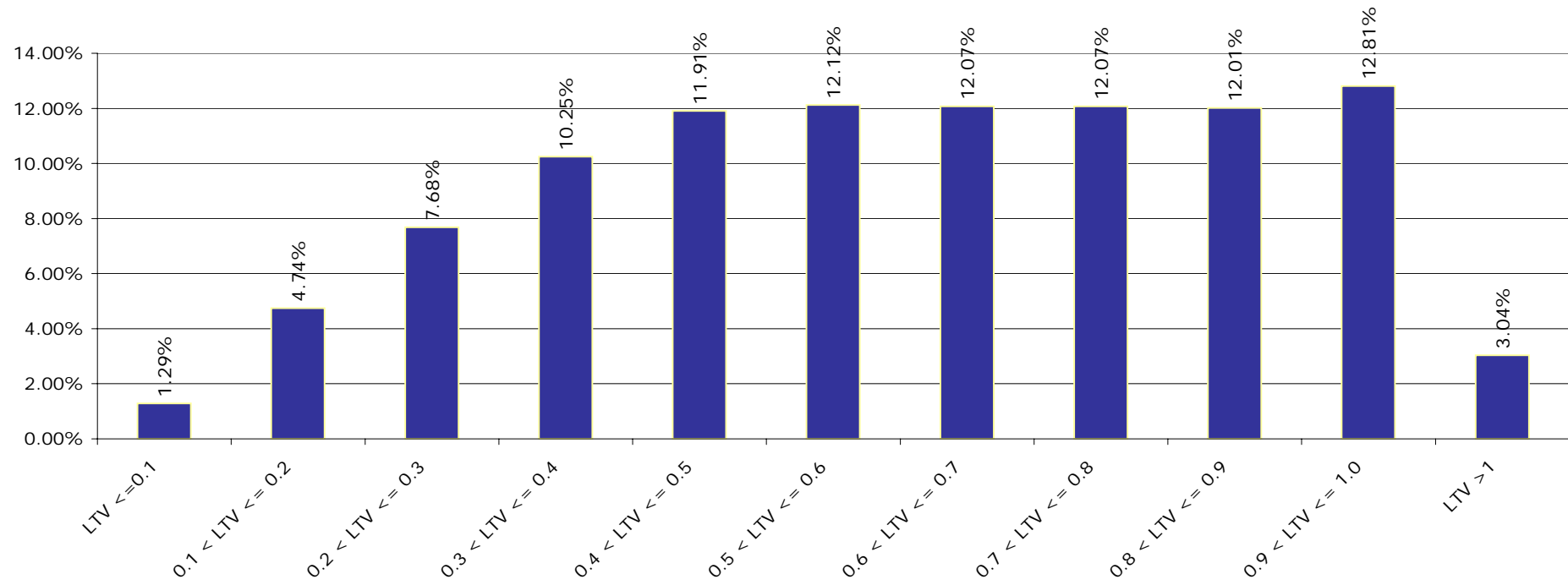
Key Characteristics

Oustanding Principal Balance (EUR)	22,311,468,450
Average Borrower Balance (EUR)	76,487
Maximum Borrower Balance (EUR)	1,965,880
Number of Borrowers	291,663
Number of Advances	441,689
Weighted Average Seasoning (years)	4.8
Weighted Average Remaining Maturity (years)	15.1
Weighted Average Coupon (%)	3.9
Weighted Average DTI	44.5%
Weighted Average LTV	60.8%
Weighted Average Indexed LTV	50.6%
Weighted Mortgage Coverage Ratio	125.5%

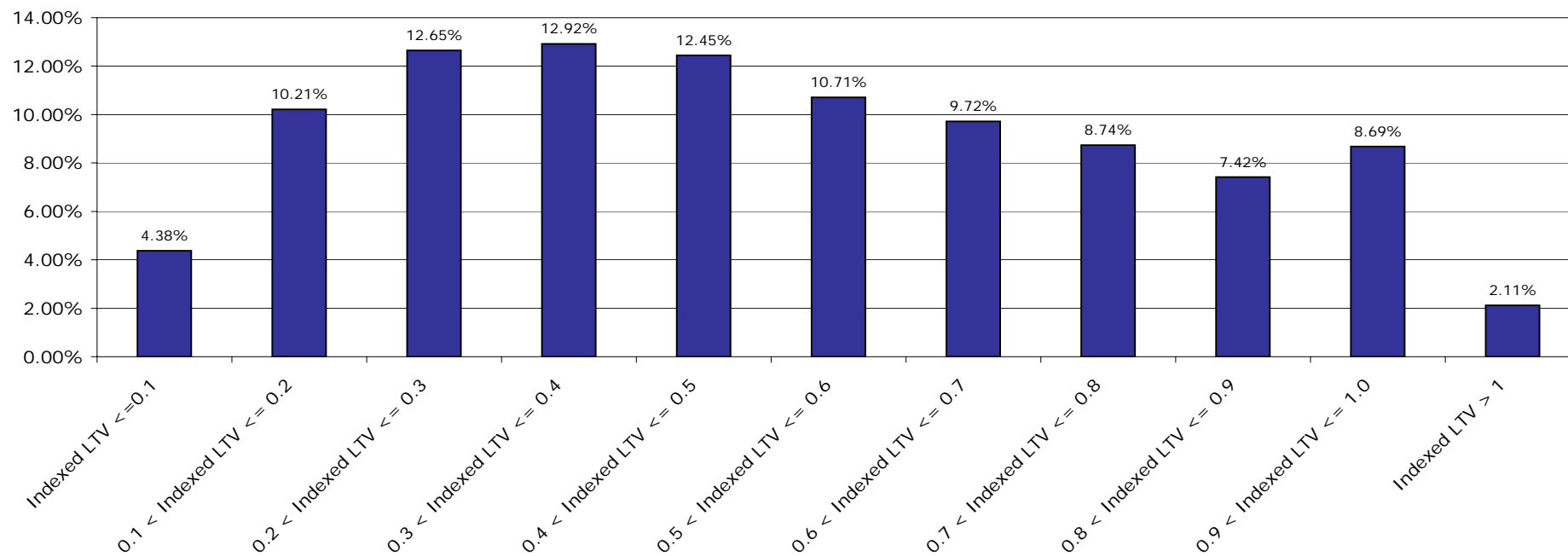
Loan Size



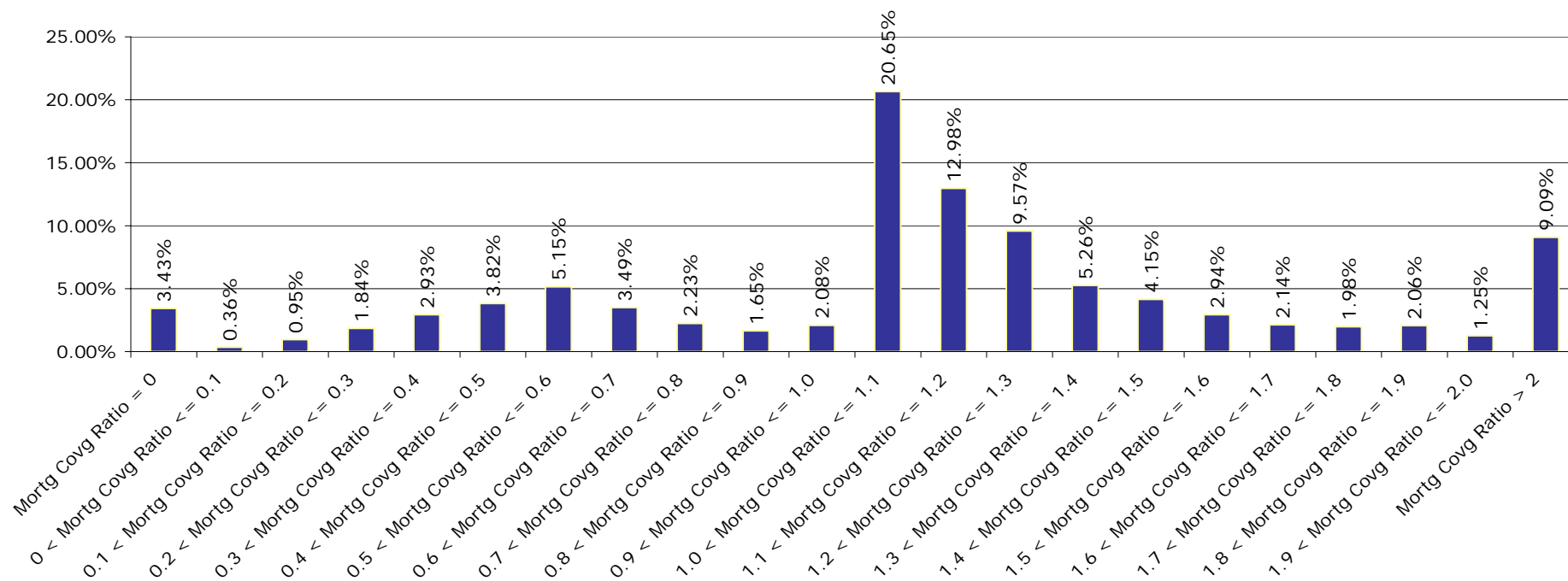
Loan to Value



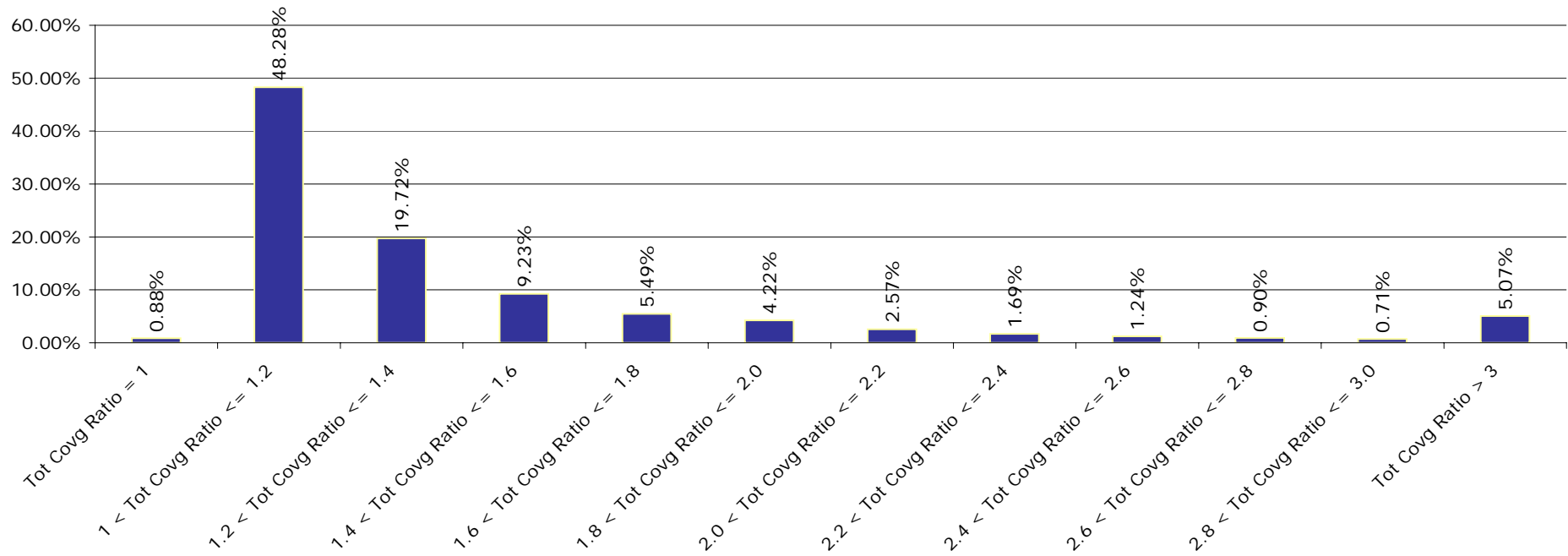
Indexed Loan to Value



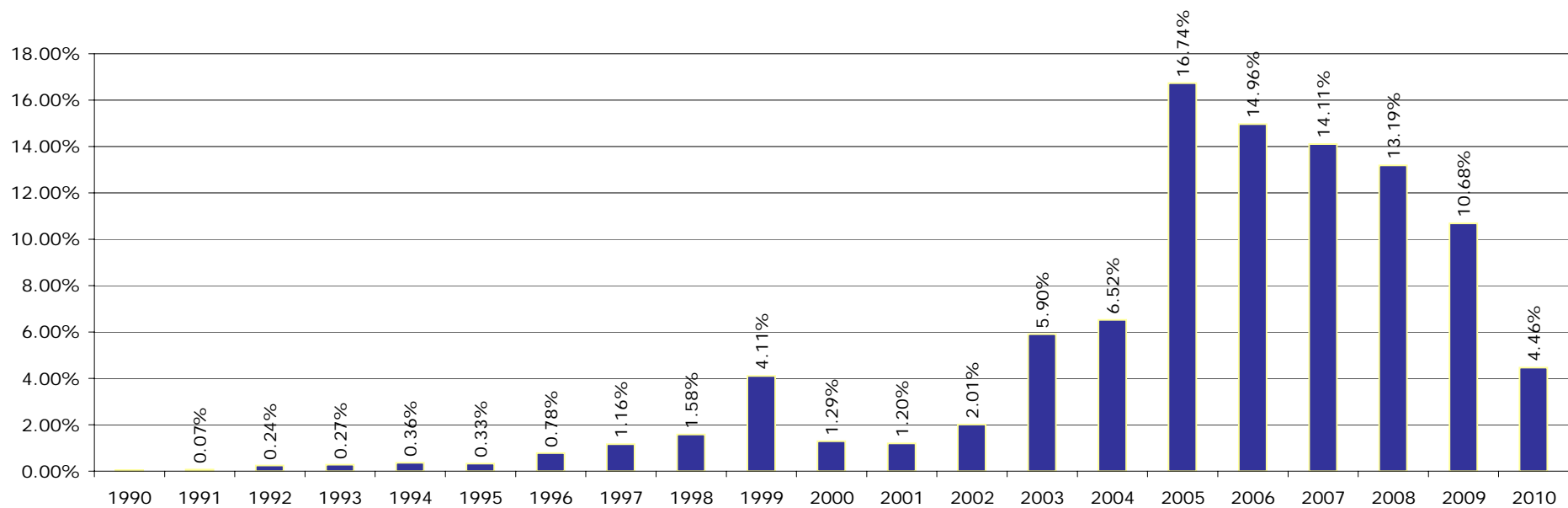
Mortgage Coverage Ratio



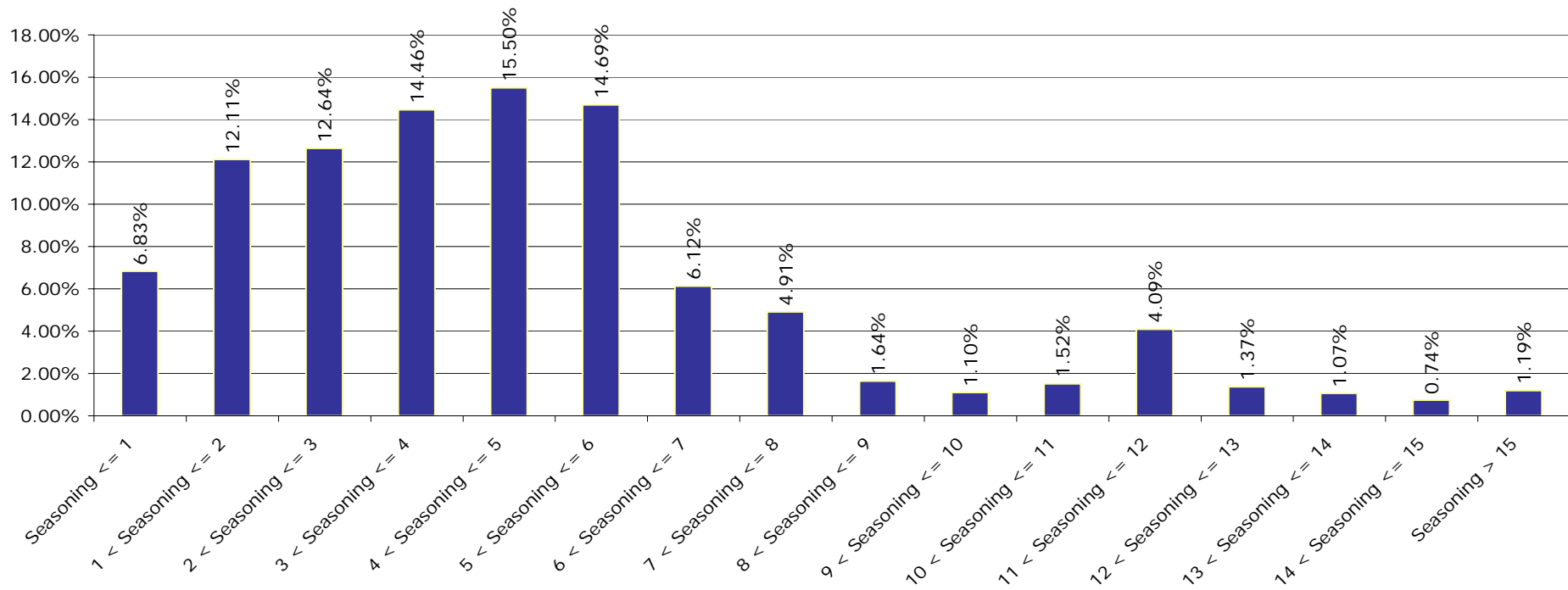
Total Coverage Ratio



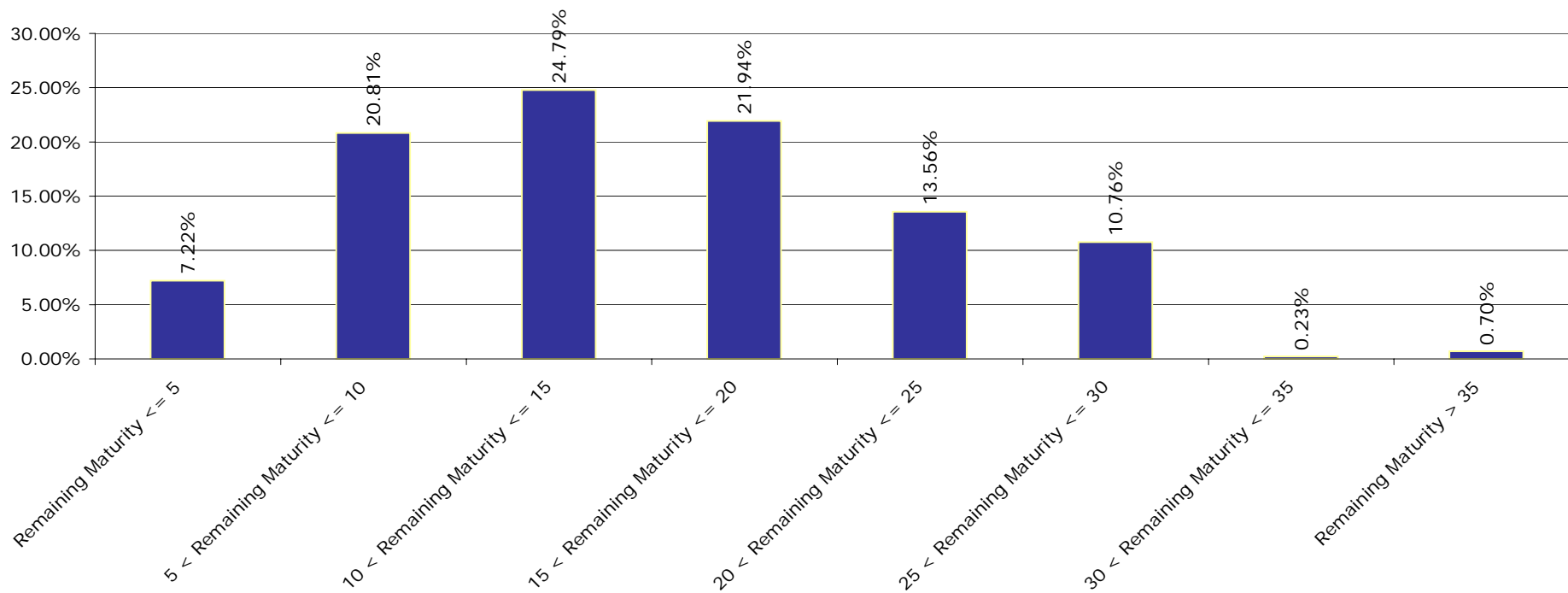
Origination Year



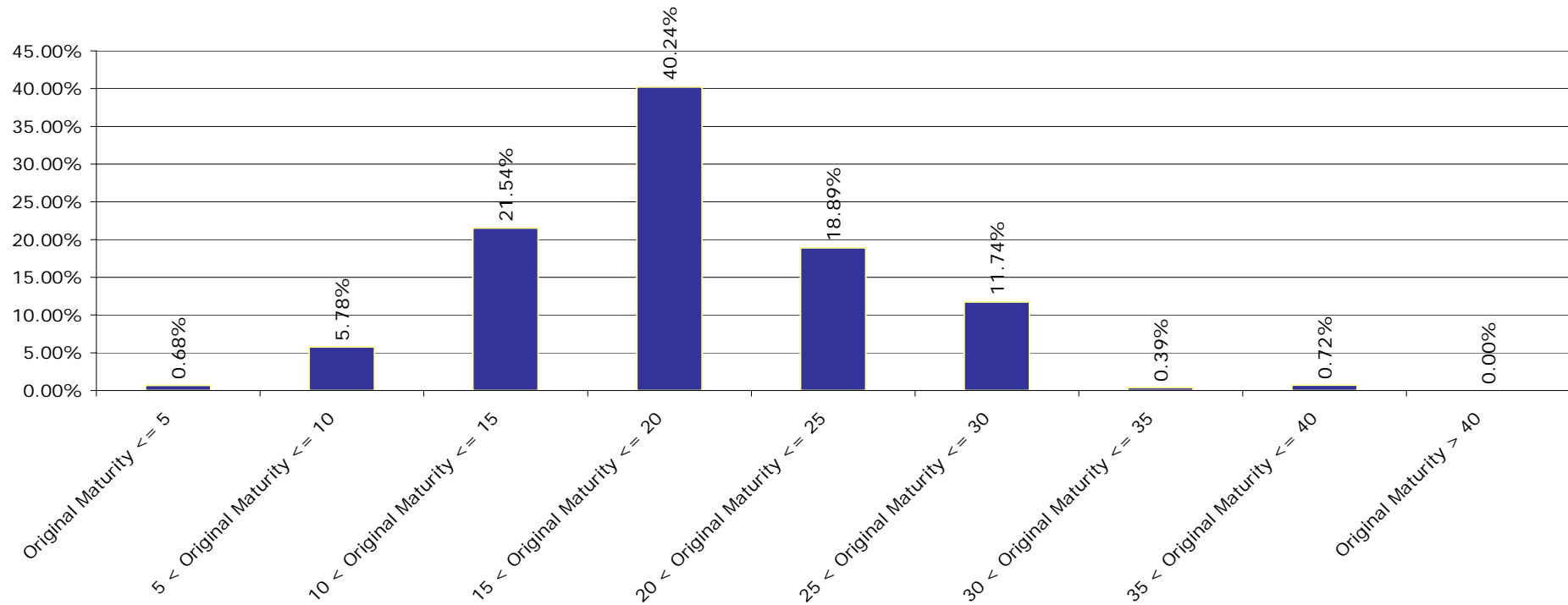
Seasoning



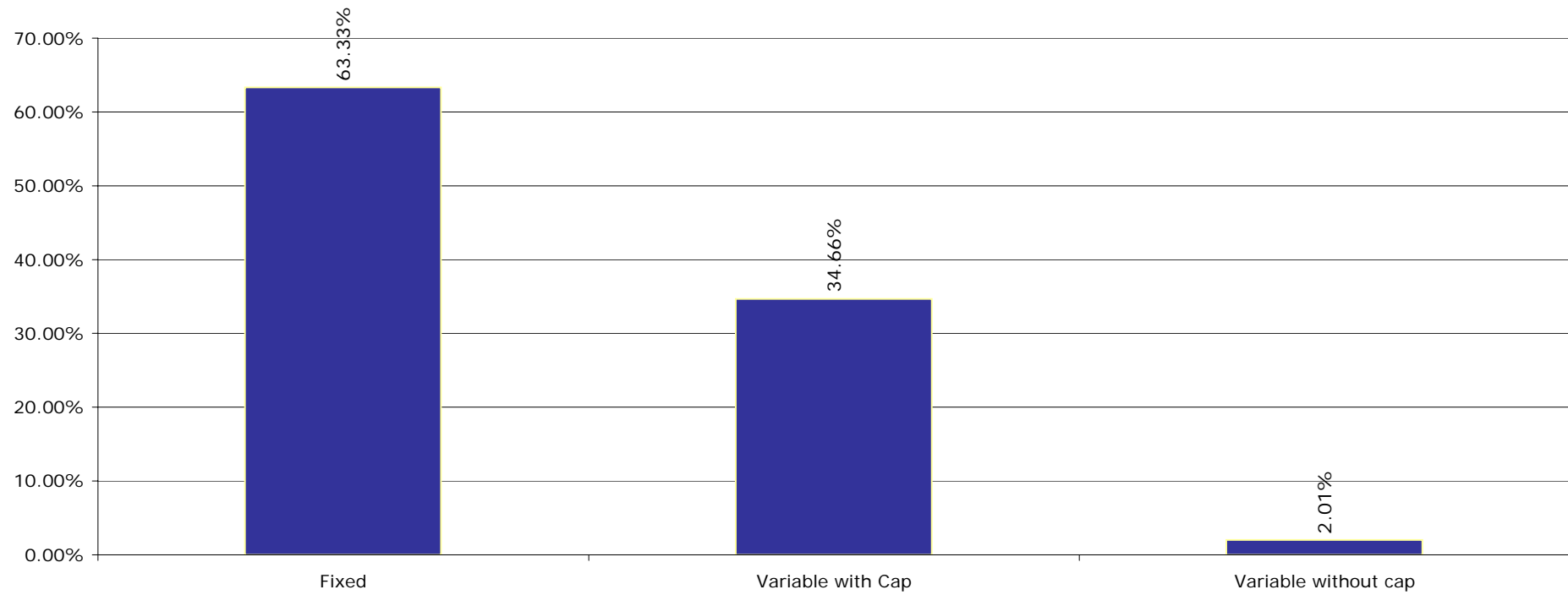
Remaing Maturity



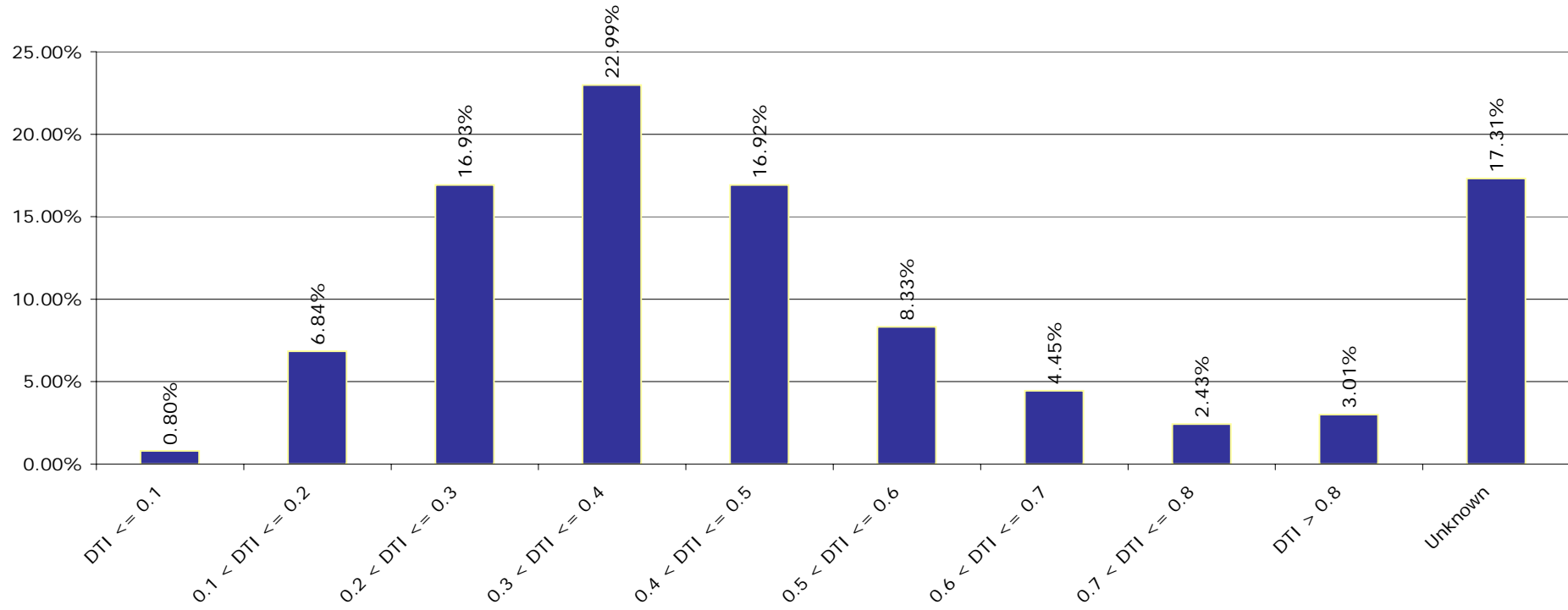
Original Maturity



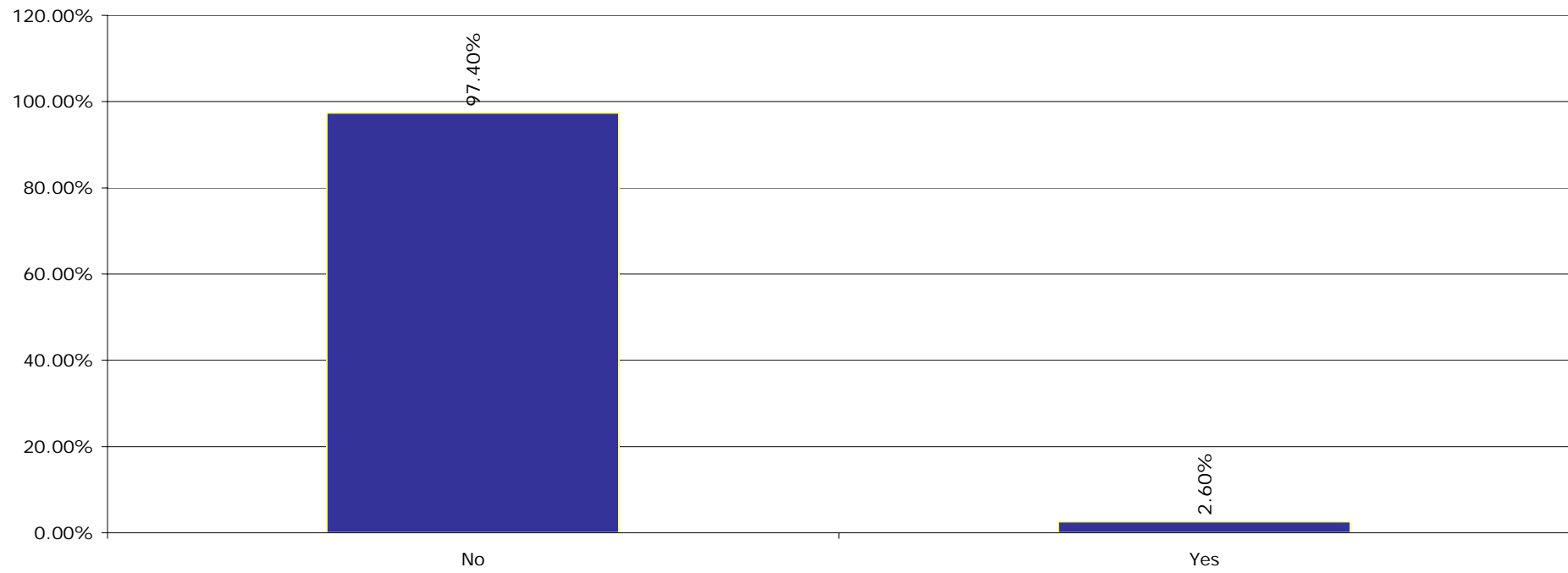
Interest Type



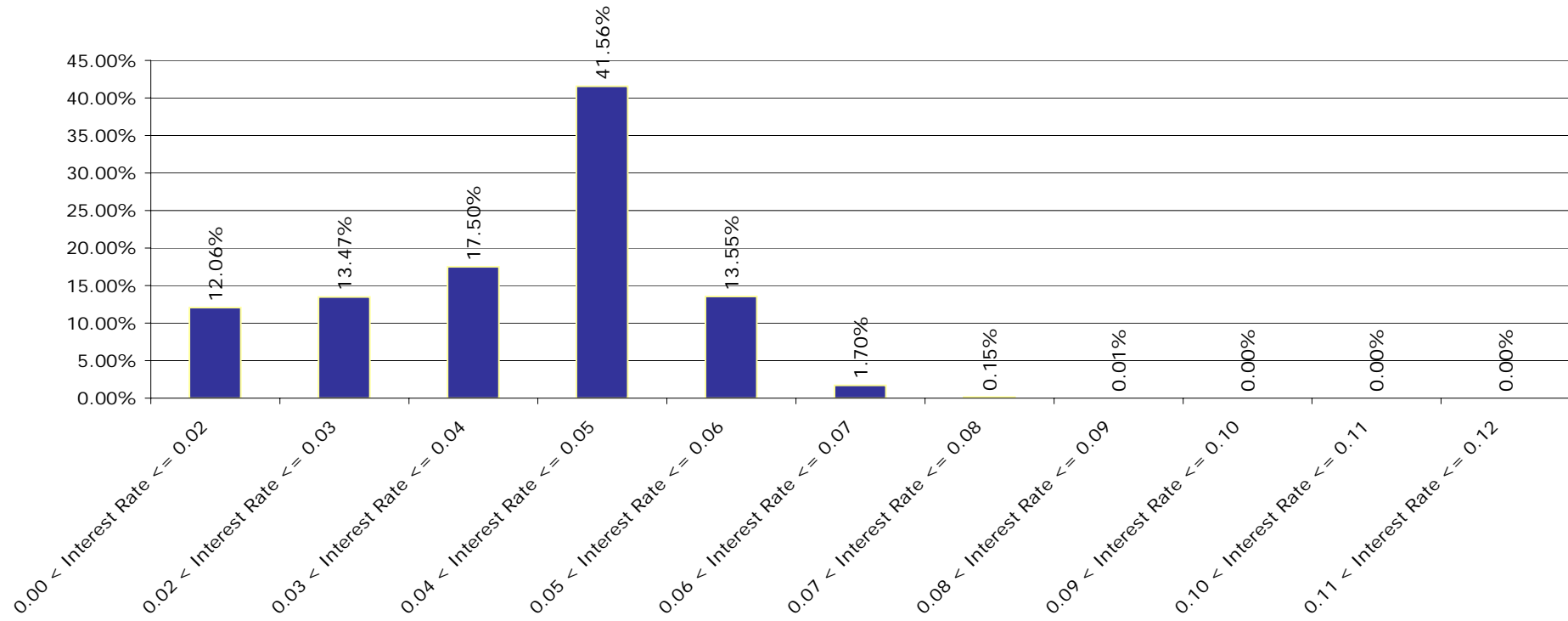
Debt to Income



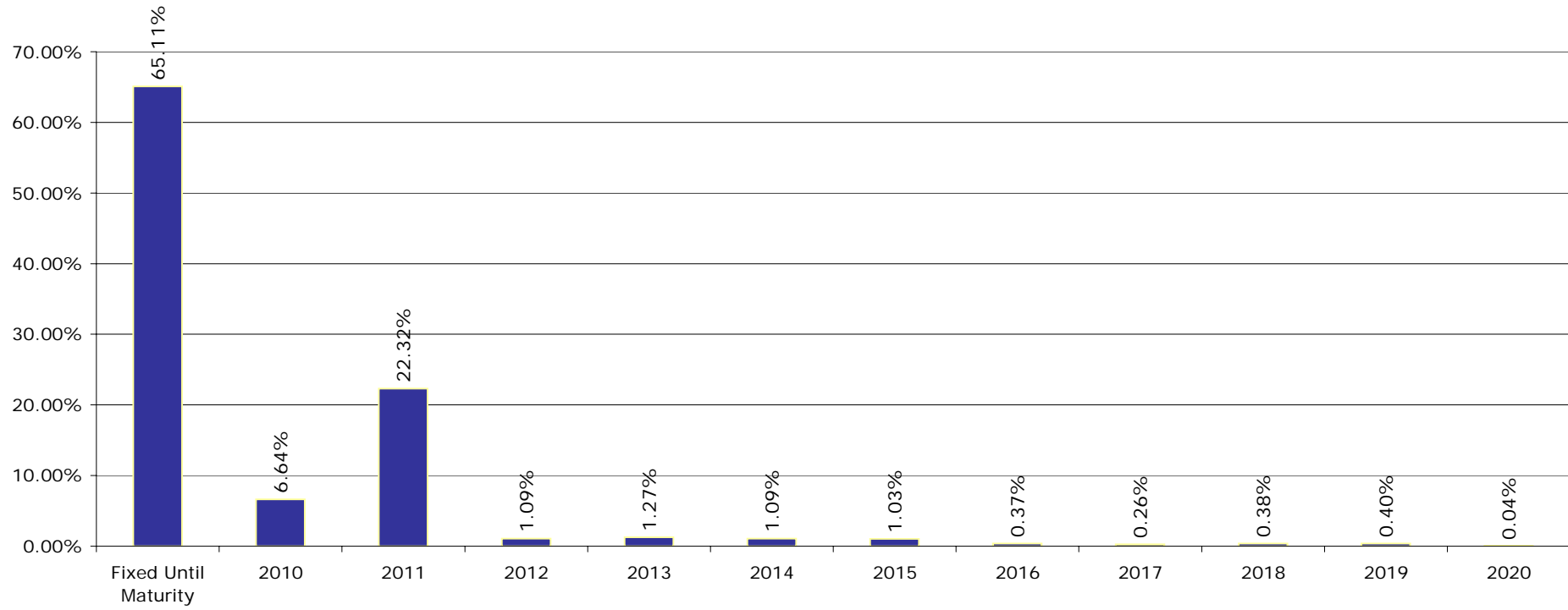
Employee Loans



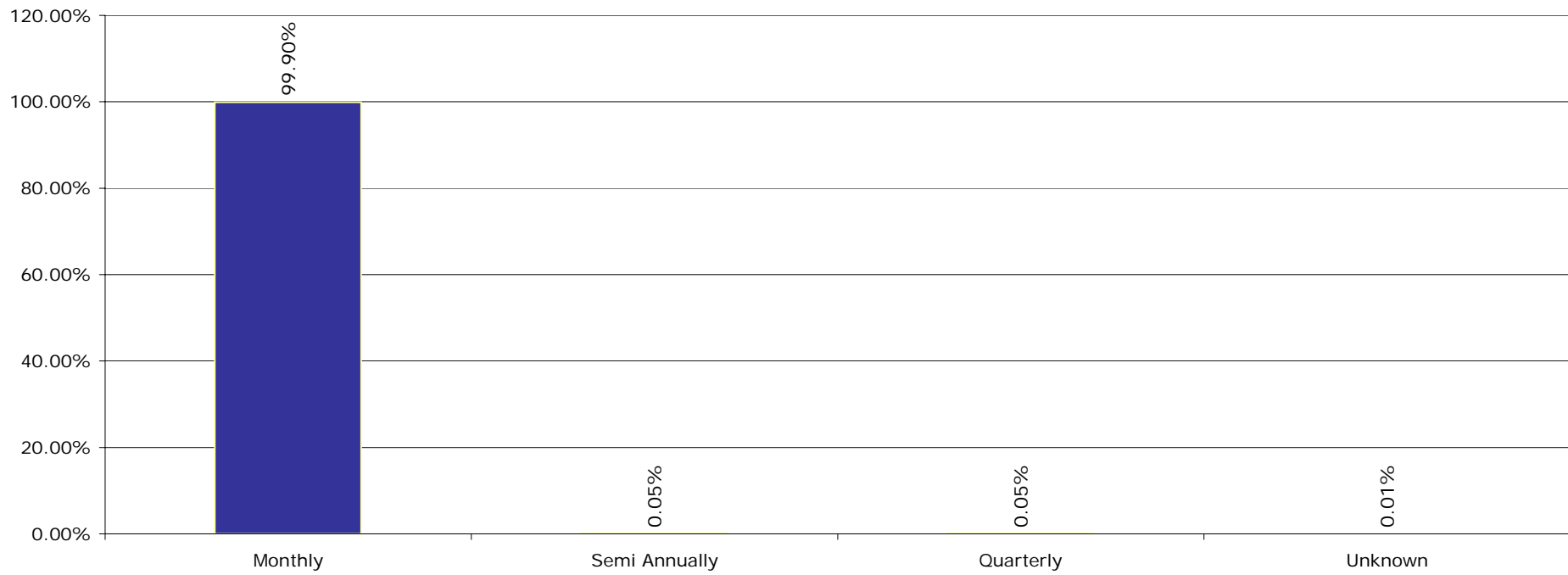
Interest Rate



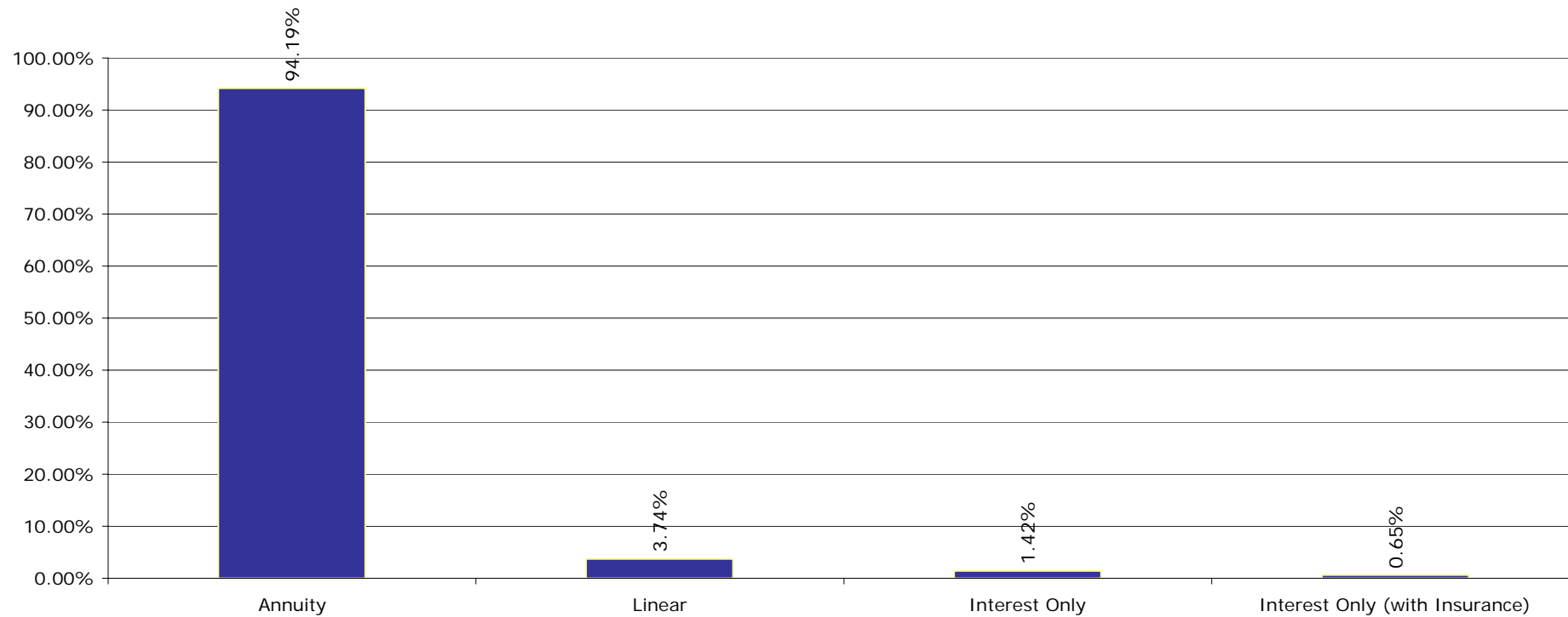
Next Reset Year



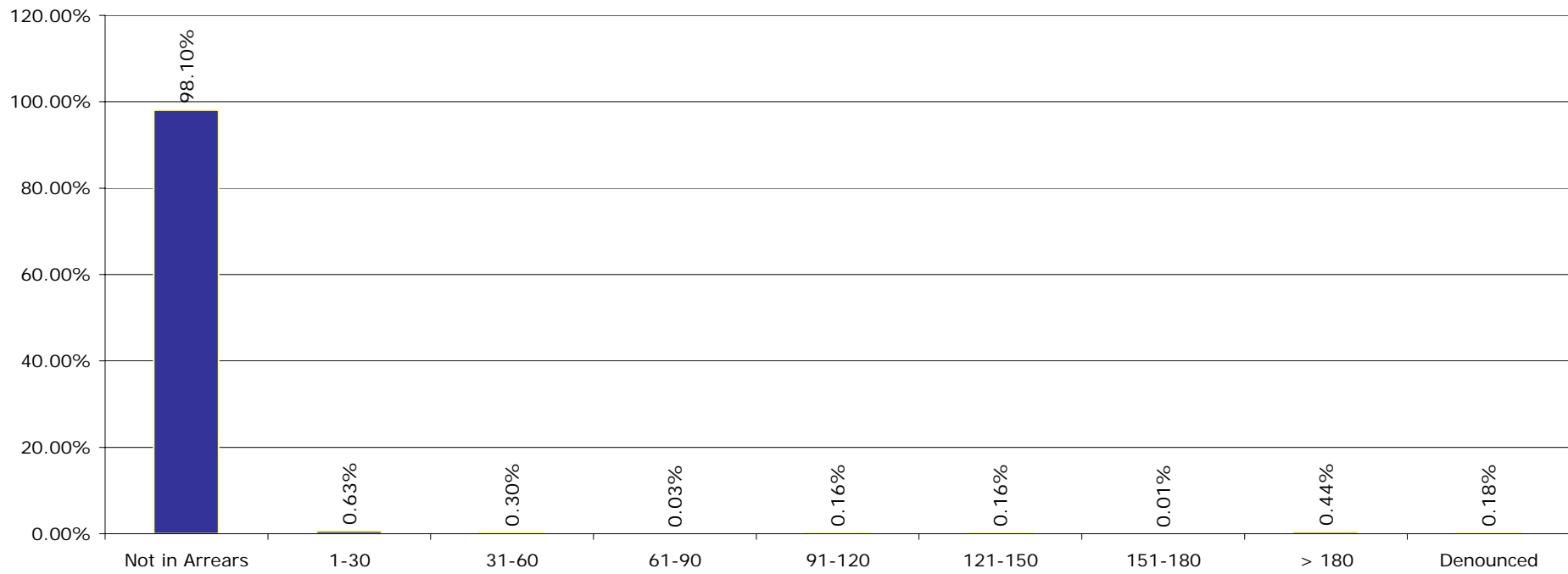
Interest Payment Frequency



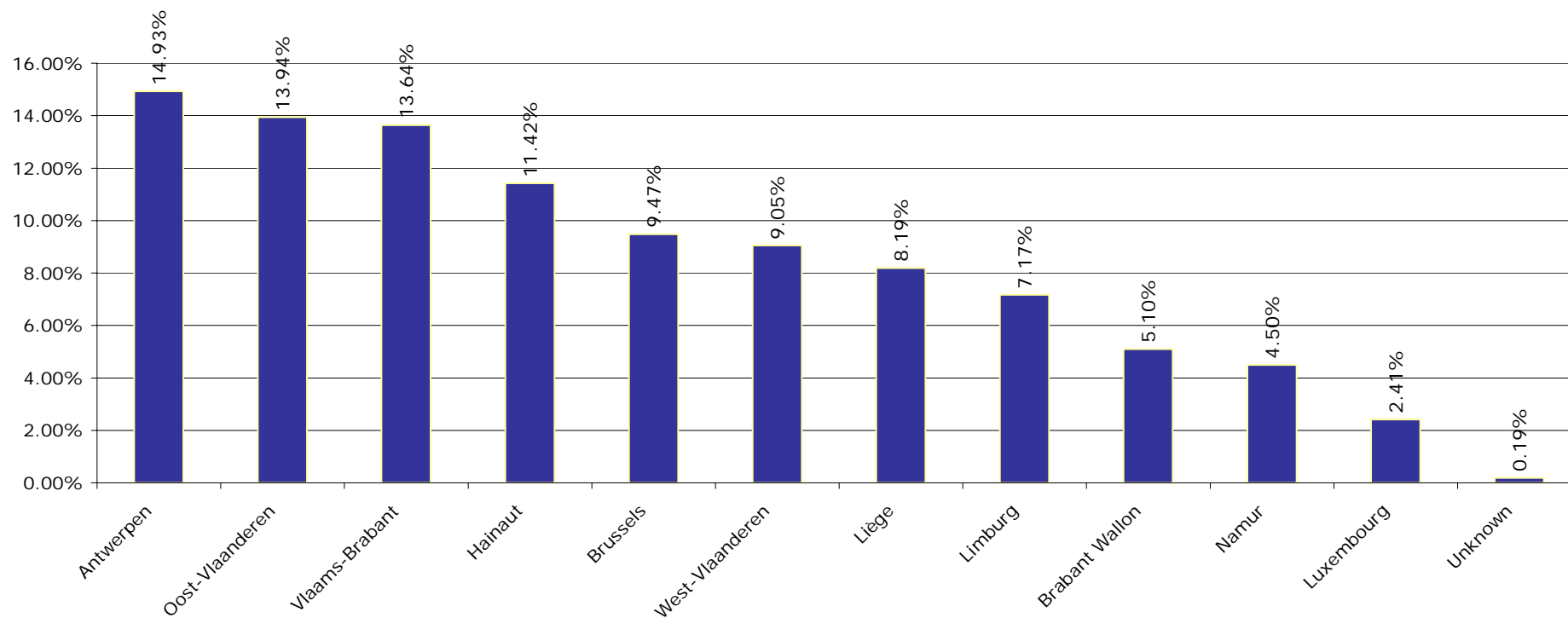
Redemption Type



Days in Arrears



Borrower Province



Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

1. Key characteristics

Outstanding Principal Balance (EUR)	22,311,468,450
Average Borrower Balance (EUR)	76,487
Maximum Borrower Balance (EUR)	1,965,880
Number of Borrowers	291,663
Number of Advances	441,689
Weighted Average Seasoning (years)	4.8
Weighted Average Remaining Maturity (years)	15.1
Weighted Average Coupon (%)	3.9
Weighted Average DTI	44.5%
Weighted Average LTV	60.8%
Weighted Average Indexed LTV	50.6%
Weighted Mortg Covg Ratio	125.5%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

2. Loan Size

Ranges	Outstanding Principal	%	No. of Borrowers	%
Loan Size <=50000	3,291,514,258	14.75%	136,278	46.72%
50000 < Loan Size <= 100000	5,650,331,067	25.32%	77,704	26.64%
100000 < Loan Size <= 150000	5,000,874,998	22.41%	40,832	14.00%
150000 < Loan Size <= 200000	3,462,821,930	15.52%	20,129	6.90%
200000 < Loan Size <= 250000	1,872,625,995	8.39%	8,442	2.89%
250000 < Loan Size <= 300000	987,175,367	4.42%	3,626	1.24%
300000 < Loan Size <= 350000	578,427,246	2.59%	1,794	0.62%
350000 < Loan Size <= 400000	349,193,029	1.57%	937	0.32%
400000 < Loan Size <= 450000	256,428,149	1.15%	606	0.21%
450000 < Loan Size <= 500000	162,366,372	0.73%	342	0.12%
500000 < Loan Size <= 550000	130,458,704	0.58%	249	0.09%
550000 < Loan Size <= 600000	107,935,346	0.48%	188	0.06%
600000 < Loan Size <= 650000	71,160,068	0.32%	114	0.04%
650000 < Loan Size <= 700000	67,594,074	0.30%	100	0.03%
700000 < Loan Size <= 750000	40,440,738	0.18%	56	0.02%
750000 < Loan Size <= 800000	33,524,798	0.15%	43	0.01%
800000 < Loan Size <= 850000	31,321,481	0.14%	38	0.01%
850000 < Loan Size <= 900000	21,048,503	0.09%	24	0.01%
900000 < Loan Size <= 950000	24,809,297	0.11%	27	0.01%
950000 < Loan Size <= 1000000	14,617,394	0.07%	15	0.01%
Loan Size > 1000000	156,799,637	0.70%	119	0.04%
Total	22,311,468,450	100.00%	291,663	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

3. Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
LTV <=0.1	287,255,934	1.29%	26,982	9.25%
0.1 < LTV <= 0.2	1,058,624,745	4.74%	39,694	13.61%
0.2 < LTV <= 0.3	1,714,439,288	7.68%	38,161	13.08%
0.3 < LTV <= 0.4	2,286,671,780	10.25%	35,693	12.24%
0.4 < LTV <= 0.5	2,656,490,864	11.91%	33,636	11.53%
0.5 < LTV <= 0.6	2,704,254,281	12.12%	29,107	9.98%
0.6 < LTV <= 0.7	2,693,714,736	12.07%	24,623	8.44%
0.7 < LTV <= 0.8	2,694,009,669	12.07%	21,783	7.47%
0.8 < LTV <= 0.9	2,680,261,500	12.01%	19,367	6.64%
0.9 < LTV <= 1.0	2,858,095,450	12.81%	18,404	6.31%
LTV >1	677,650,201	3.04%	4,213	1.44%
Total	22,311,468,450	100.00%	291,663	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

4. Indexed Loan to Value

Ranges	Outstanding Principal	%	No. of Borrowers	%
Indexed LTV <=0.1	976,750,827	4.38%	59,233	20.31%
0.1 < Indexed LTV <= 0.2	2,278,839,962	10.21%	53,902	18.48%
0.2 < Indexed LTV <= 0.3	2,822,083,369	12.65%	42,321	14.51%
0.3 < Indexed LTV <= 0.4	2,882,777,919	12.92%	32,955	11.30%
0.4 < Indexed LTV <= 0.5	2,777,025,055	12.45%	26,860	9.21%
0.5 < Indexed LTV <= 0.6	2,390,224,779	10.71%	20,457	7.01%
0.6 < Indexed LTV <= 0.7	2,169,081,342	9.72%	16,480	5.65%
0.7 < Indexed LTV <= 0.8	1,949,439,883	8.74%	13,563	4.65%
0.8 < Indexed LTV <= 0.9	1,655,834,683	7.42%	10,879	3.73%
0.9 < Indexed LTV <= 1.0	1,937,780,308	8.69%	12,197	4.18%
Indexed LTV > 1	471,630,322	2.11%	2,816	0.97%
Total	22,311,468,450	100.00%	291,663	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

5. Mortgage Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Mortg Covg Ratio = 0	766,138,599	3.43%	8,123	2.79%
0 < Mortg Covg Ratio <= 0.1	79,882,658	0.36%	176	0.06%
0.1 < Mortg Covg Ratio <= 0.2	212,545,166	0.95%	668	0.23%
0.2 < Mortg Covg Ratio <= 0.3	411,020,446	1.84%	1,672	0.57%
0.3 < Mortg Covg Ratio <= 0.4	653,645,195	2.93%	3,160	1.08%
0.4 < Mortg Covg Ratio <= 0.5	852,990,248	3.82%	4,741	1.63%
0.5 < Mortg Covg Ratio <= 0.6	1,148,577,127	5.15%	6,712	2.30%
0.6 < Mortg Covg Ratio <= 0.7	779,601,546	3.49%	5,130	1.76%
0.7 < Mortg Covg Ratio <= 0.8	498,587,400	2.23%	3,560	1.22%
0.8 < Mortg Covg Ratio <= 0.9	367,085,575	1.65%	2,738	0.94%
0.9 < Mortg Covg Ratio <= 1.0	464,351,235	2.08%	3,323	1.14%
1.0 < Mortg Covg Ratio <= 1.1	4,608,304,975	20.65%	35,964	12.33%
1.1 < Mortg Covg Ratio <= 1.2	2,895,387,546	12.98%	27,786	9.53%
1.2 < Mortg Covg Ratio <= 1.3	2,134,800,609	9.57%	24,704	8.47%
1.3 < Mortg Covg Ratio <= 1.4	1,173,481,169	5.26%	15,832	5.43%
1.4 < Mortg Covg Ratio <= 1.5	925,918,000	4.15%	14,115	4.84%
1.5 < Mortg Covg Ratio <= 1.6	655,826,593	2.94%	10,725	3.68%
1.6 < Mortg Covg Ratio <= 1.7	476,824,972	2.14%	8,592	2.95%
1.7 < Mortg Covg Ratio <= 1.8	441,540,760	1.98%	8,612	2.95%
1.8 < Mortg Covg Ratio <= 1.9	458,775,396	2.06%	9,989	3.42%
1.9 < Mortg Covg Ratio <= 2.0	279,069,646	1.25%	6,404	2.20%
Mortg Covg Ratio > 2	2,027,113,588	9.09%	88,937	30.49%
Total	22,311,468,450	100.00%	291,663	100.00%

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Pool Characteristics

Mortgage pool as of: 30-09-2010

6. Total Coverage Ratio

Ranges	Outstanding Principal	%	No. of Borrowers	%
Tot Covg Ratio = 1	197,279,438	0.88%	1,205	0.41%
1 < Tot Covg Ratio <= 1.2	10,771,368,098	48.28%	79,484	27.25%
1.2 < Tot Covg Ratio <= 1.4	4,399,006,160	19.72%	46,978	16.11%
1.4 < Tot Covg Ratio <= 1.6	2,058,600,895	9.23%	28,006	9.60%
1.6 < Tot Covg Ratio <= 1.8	1,225,357,024	5.49%	19,386	6.65%
1.8 < Tot Covg Ratio <= 2.0	942,603,016	4.22%	18,011	6.18%
2.0 < Tot Covg Ratio <= 2.2	572,481,283	2.57%	11,474	3.93%
2.2 < Tot Covg Ratio <= 2.4	377,905,205	1.69%	8,403	2.88%
2.4 < Tot Covg Ratio <= 2.6	276,376,901	1.24%	6,897	2.36%
2.6 < Tot Covg Ratio <= 2.8	200,114,463	0.90%	5,424	1.86%
2.8 < Tot Covg Ratio <= 3.0	158,662,315	0.71%	4,694	1.61%
Tot Covg Ratio > 3	1,131,713,651	5.07%	61,701	21.15%
Total	22,311,468,450	100.00%	291,663	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

7. Origination Year

Ranges	Outstanding Principal	%	No. of Advances	%
1990	9,911,081	0.04%	1,186	0.27%
1991	15,302,243	0.07%	2,584	0.59%
1992	54,181,654	0.24%	5,155	1.17%
1993	61,272,121	0.27%	4,267	0.97%
1994	79,388,004	0.36%	4,435	1.00%
1995	73,544,892	0.33%	3,910	0.89%
1996	173,864,770	0.78%	10,023	2.27%
1997	258,252,459	1.16%	14,620	3.31%
1998	353,458,699	1.58%	15,756	3.57%
1999	916,609,891	4.11%	34,641	7.84%
2000	287,948,548	1.29%	9,962	2.26%
2001	268,079,853	1.20%	10,171	2.30%
2002	447,804,109	2.01%	13,103	2.97%
2003	1,317,024,142	5.90%	31,501	7.13%
2004	1,454,158,651	6.52%	28,789	6.52%
2005	3,733,914,921	16.74%	69,595	15.76%
2006	3,337,751,349	14.96%	50,455	11.42%
2007	3,147,746,723	14.11%	42,852	9.70%
2008	2,942,859,021	13.19%	40,094	9.08%
2009	2,383,376,944	10.68%	34,776	7.87%
2010	995,018,373	4.46%	13,814	3.13%
Total	22,311,468,450	100.00%	441,689	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

8. Seasoning

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Seasoning <= 1	1,524,903,691	6.83%	21,674	4.91%
1 < Seasoning <= 2	2,702,148,389	12.11%	38,076	8.62%
2 < Seasoning <= 3	2,820,334,651	12.64%	38,857	8.80%
3 < Seasoning <= 4	3,226,879,368	14.46%	44,157	10.00%
4 < Seasoning <= 5	3,458,312,500	15.50%	55,807	12.63%
5 < Seasoning <= 6	3,277,780,587	14.69%	61,925	14.02%
6 < Seasoning <= 7	1,366,262,456	6.12%	28,652	6.49%
7 < Seasoning <= 8	1,096,111,802	4.91%	27,053	6.12%
8 < Seasoning <= 9	365,308,631	1.64%	11,482	2.60%
9 < Seasoning <= 10	245,515,648	1.10%	10,012	2.27%
10 < Seasoning <= 11	338,686,421	1.52%	10,693	2.42%
11 < Seasoning <= 12	912,404,629	4.09%	35,630	8.07%
12 < Seasoning <= 13	306,641,859	1.37%	14,503	3.28%
13 < Seasoning <= 14	237,774,438	1.07%	13,571	3.07%
14 < Seasoning <= 15	166,078,363	0.74%	9,748	2.21%
Seasoning > 15	266,325,015	1.19%	19,849	4.49%
Total	22,311,468,450	100.00%	441,689	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

9. Remaining Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Remaining Maturity <= 5	1,610,871,633	7.22%	103,074.00	23.34%
5 < Remaining Maturity <= 10	4,643,393,619	20.81%	129,011.00	29.21%
10 < Remaining Maturity <= 15	5,530,586,722	24.79%	92,612.00	20.97%
15 < Remaining Maturity <= 20	4,894,432,677	21.94%	60,448.00	13.69%
20 < Remaining Maturity <= 25	3,024,808,801	13.56%	31,779.00	7.19%
25 < Remaining Maturity <= 30	2,401,075,897	10.76%	22,877.00	5.18%
30 < Remaining Maturity <= 35	50,243,144	0.23%	448.00	0.10%
Remaining Maturity > 35	156,055,956	0.70%	1,440.00	0.33%
Total	22,311,468,450	100.00%	441,689	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

10. Original Maturity

Ranges (in year)	Outstanding Principal	%	No. of Advances	%
Original Maturity <= 5	151,087,791	0.68%	2,485	0.56%
5 < Original Maturity <= 10	1,290,094,905	5.78%	54,095	12.25%
10 < Original Maturity <= 15	4,806,902,637	21.54%	143,785	32.55%
15 < Original Maturity <= 20	8,978,449,953	40.24%	160,908	36.43%
20 < Original Maturity <= 25	4,215,644,234	18.89%	52,428	11.87%
25 < Original Maturity <= 30	2,619,174,815	11.74%	25,707	5.82%
30 < Original Maturity <= 35	88,015,169	0.39%	787	0.18%
35 < Original Maturity <= 40	161,156,110	0.72%	1,484	0.34%
Original Maturity > 40	942,837	0.00%	10	0.00%
Total	22,311,468,450	100.00%	441,689	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

11. Interest Type

Interest Type	Outstanding Principal	%	No. of Advances	%
Fixed	14,129,790,353	63.33%	274,885	62.23%
Variable with Cap	7,733,099,839	34.66%	130,593	29.57%
Variable without cap	448,578,258	2.01%	36,211	8.20%
Total	22,311,468,450	100.00%	441,689	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

12. Debt to Income

Ranges	Outstanding Principal	%	No. of Advances	%
DTI <= 0.1	179,199,043	0.80%	5,848	1.32%
0.1 < DTI <= 0.2	1,525,795,275	6.84%	36,202	8.20%
0.2 < DTI <= 0.3	3,777,429,594	16.93%	72,656	16.45%
0.3 < DTI <= 0.4	5,128,383,851	22.99%	79,321	17.96%
0.4 < DTI <= 0.5	3,774,903,918	16.92%	50,425	11.42%
0.5 < DTI <= 0.6	1,857,698,592	8.33%	22,265	5.04%
0.6 < DTI <= 0.7	993,144,087	4.45%	11,090	2.51%
0.7 < DTI <= 0.8	541,839,207	2.43%	5,601	1.27%
DTI > 0.8	670,803,470	3.01%	6,793	1.54%
Unknown	3,862,271,411	17.31%	151,488	34.30%
Total	22,311,468,450	100.00%	441,689	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

13. Employee Loans

Employees	Outstanding Principal	%	No. of Advances	%
No	21,731,646,232	97.40%	426,279	96.51%
Yes	579,822,217	2.60%	15,410	3.49%
Total	22,311,468,450	100.00%	441,689	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

14. Interest Rate

Ranges	Outstanding Principal	%	No. of Advances	%
0.00 < Interest Rate <= 0.02	2,691,832,487	12.06%	42,048	9.52%
0.02 < Interest Rate <= 0.03	3,005,027,867	13.47%	52,142	11.81%
0.03 < Interest Rate <= 0.04	3,905,225,214	17.50%	72,391	16.39%
0.04 < Interest Rate <= 0.05	9,271,634,550	41.56%	177,749	40.24%
0.05 < Interest Rate <= 0.06	3,022,935,459	13.55%	77,334	17.51%
0.06 < Interest Rate <= 0.07	378,421,748	1.70%	18,276	4.14%
0.07 < Interest Rate <= 0.08	34,550,371	0.15%	1,597	0.36%
0.08 < Interest Rate <= 0.09	1,250,222	0.01%	84	0.02%
0.09 < Interest Rate <= 0.10	404,704	0.00%	40	0.01%
0.10 < Interest Rate <= 0.11	152,541	0.00%	20	0.00%
0.11 < Interest Rate <= 0.12	33,288	0.00%	8	0.00%
Total	22,311,468,450	100.00%	441,689	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

15. Next Reset Year

Year	Outstanding Principal	%	No. of Advances	%
Fixed Until Maturity	14,527,286,685	65.11%	308,917	69.94%
2010	1,480,663,942	6.64%	24,487	5.54%
2011	4,980,169,607	22.32%	82,325	18.64%
2012	242,451,480	1.09%	7,087	1.60%
2013	283,051,555	1.27%	6,386	1.45%
2014	243,434,998	1.09%	4,705	1.07%
2015	230,208,261	1.03%	3,545	0.80%
2016	82,978,446	0.37%	1,191	0.27%
2017	58,656,689	0.26%	765	0.17%
2018	84,457,004	0.38%	1,022	0.23%
2019	88,477,713	0.40%	1,144	0.26%
2020	9,632,071	0.04%	115	0.03%
Total	22,311,468,450	100.00%	441,689	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

16. Interest Payment Frequency

Frequency	Outstanding Principal	%	No. of Advances	%
Monthly	22,288,547,214	99.90%	440,005	99.62%
Semi Annually	11,454,602	0.05%	1,312	0.30%
Quarterly	10,146,912	0.05%	320	0.07%
Unknown	1,319,722	0.01%	52	0.01%
Total	22,311,468,450	100.00%	441,689	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

17. Redemption Type

Redemption Type	Outstanding Principal	%	No. of Advances	%
Annuity	21,015,136,483	94.19%	401,729.00	90.95%
Linear	835,071,831.81	3.74%	35,993.00	8.15%
Interest Only	315,711,460.30	1.42%	2,707.00	0.61%
Interest Only (with Insurance)	145,548,675.00	0.65%	1,260.00	0.29%
Total	22,311,468,450	100.00%	441,689	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

18. Days in Arrears

No. of Days	Outstanding Principal	%	No. of Advances	%
Not in Arrears	21,887,513,904	98.10%	436,411.00	98.81%
1-30	139,500,583	0.63%	1,974.00	0.45%
31-60	68,024,263	0.30%	825.00	0.19%
61-90	6,874,088	0.03%	78.00	0.02%
91-120	34,694,328	0.16%	418.00	0.09%
121-150	35,868,605	0.16%	390.00	0.09%
151-180	1,785,003	0.01%	20.00	0.00%
> 180	97,243,115	0.44%	1,081.00	0.24%
Denounced	39,964,560	0.18%	492.00	0.11%
Total	22,311,468,450	100.00%	441,689	100.00%

Bass Master Issuer

Pool Characteristics

Mortgage pool as of: 30-09-2010

19. Borrower Province

Province	Outstanding Principal	%	No. of Advances	%
Antwerpen	3,330,685,980	14.93%	64,660.00	14.64%
Oost-Vlaanderen	3,109,599,407	13.94%	63,643.00	14.41%
Vlaams-Brabant	3,043,981,845	13.64%	57,479.00	13.01%
Hainaut	2,547,466,564	11.42%	56,144.00	12.71%
Brussels	2,113,737,737	9.47%	29,325.00	6.64%
West-Vlaanderen	2,019,124,101	9.05%	43,687.00	9.89%
Liège	1,826,282,428	8.19%	38,988.00	8.83%
Limburg	1,599,548,113	7.17%	34,575.00	7.83%
Brabant Wallon	1,137,693,869	5.10%	20,271.00	4.59%
Namur	1,002,983,867	4.50%	21,430.00	4.85%
Luxembourg	537,787,510	2.41%	10,889.00	2.47%
Unknown	42,577,029	0.19%	598.00	0.14%
Total	22,311,468,450	100.00%	441,689	100.00%