

Report Date:

1-Jul-2010

NBB PRIVATE LABEL FUNDS						
Name of Fund	Inception Date	Annualized Return Since Inception	% Change YTD	NAV	US\$	NAV Date
The EFG-Hermes Middle East and Developing Africa (MEDA) Fund	01-Jul-99	8.43%	1.40%	23.10		28-Jun-10
NBB CAPITAL PROTECTED NOTES						
Name of Fund	Inception Date	Bid	Offer	Total Dividends Paid since inception**	%Total Return since inception*	
7Yr MBS-CGN-SGEN-TRNCH_I	03-Nov-03	9,996.00	10,196.00	13.50%	14.46%	
7Yr MBS-CGN-SGEN-TRNCH_II	20-Jan-04	9,918.00	10,118.00	13.50%	13.68%	
7Yr CPN India Equity Note	12-May-05	2,057.90	2,077.90		106.79%	
Prosper Notes	29-Mar-06	1,929.60	2,009.60	7.20%	4.68%	
Chinese Funds TR-I	24-May-06	136,490.00	138,490.00		37.49%	
Chinese Funds TR-II	17-Jul-06	14,565.00	14,765.00		20.33%	
5Yr CPN Asian Equity Note	17-May-07	11,896.00	11,996.00		19.46%	
5Yr CPN Asian Equity Note TRII	06-Jul-07	11,872.00	11,972.00		19.22%	
5 Yr CPN MENA Note	19-Mar-08	9,131.00	9,331.00		-7.69%	
5 Yr CPN MENA TR II	02-Jun-08	9,071.00	9,271.00		-8.29%	

* % Change is based on the last NAV provided, and includes the dividends paid so far.
 ** 7 Year MBS - CGN-SGEN-TRNch_I & TRNCH_II: Dividend of 4%, 4.5% and 5% in the first 3 years.
 Permal Prosper Note: Dividend of 1.2% in March 2007, 6% in March 2008.

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