

Report Date: 10-Jun-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	8.90%	14.30%	22.27		07-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	9,993.00	10,193.00	13.50%	14.43%	
7Yr MBS-CGN-SGEN-TRNCH_II	20-Jan-04	9,912.00	10,112.00	13.50%	13.62%	
7Yr CPN India Equity Note	12-May-05	2,010.80	2,030.80		102.08%	
Prosper Notes	29-Mar-06	1,924.40	2,004.40	7.20%	4.42%	
Chinese Funds TR-I	24-May-06	135,120.00	137,120.00		36.12%	
Chinese Funds TR-II	17-Jul-06	14,364.00	14,564.00		20.33%	
5Yr CPN Asian Equity Note	17-May-07	11,841.00	11,941.00		18.91%	
5Yr CPN Asian Equity Note TRII	06-Jul-07	11,807.00	11,907.00		18.57%	
5 Yr CPN MENA Note	19-Mar-08	9,042.00	9,242.00		-8.58%	
5 Yr CPN MENA TR II	02-Jun-08	8,975.00	9,175.00		-9.25%	

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

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