

Report Date: 12-Aug-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%	2.41%	23.33		09-Aug-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	10,002.00	10,202.00	13.50%	14.52%	
7Yr MBS-CGN-SGEN-TRNCH_II	20-Jan-04	9,933.00	10,133.00	13.50%	13.83%	
7Yr CPN India Equity Note	12-May-05	2,111.60	2,131.60		112.16%	
Prosper Notes	29-Mar-06	1,940.80	2,020.80	7.20%	5.24%	
Chinese Funds TR-I	24-May-06	138,880.00	140,880.00		39.88%	
Chinese Funds TR-II	17-Jul-06	14,802.00	15,002.00		20.33%	
5Yr CPN Asian Equity Note	17-May-07	11,972.00	12,072.00		20.22%	
5Yr CPN Asian Equity Note TRII	06-Jul-07	11,952.00	12,052.00		20.02%	
5 Yr CPN MENA Note	19-Mar-08	9,239.00	9,439.00		-6.61%	
5 Yr CPN MENA TR II	02-Jun-08	9,254.00	9,454.00		-6.46%	

* % 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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