

Report Date:

17-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%	22.94		14-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	9,994.00	10,194.00	13.50%	14.44%	
7Yr MBS-CGN-SGEN-TRNCH_II	20-Jan-04	9,914.00	10,114.00	13.50%	13.64%	
7Yr CPN India Equity Note	12-May-05	2,050.00	2,070.00		106.00%	
Prosper Notes	29-Mar-06	1,926.20	2,006.20	7.20%	4.51%	
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	11,855.00	11,955.00		19.05%	
5Yr CPN Asian Equity Note TRII	06-Jul-07	11,823.00	11,923.00		18.73%	
5 Yr CPN MENA Note	19-Mar-08	9,056.00	9,256.00		-8.44%	
5 Yr CPN MENA TR II	02-Jun-08	8,990.00	9,190.00		-9.10%	

* % 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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