

Report Date:

2-Sep-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%	2.33%	23.31		30-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	9,937.00	10,137.00	13.50%	13.87%	
7Yr CPN India Equity Note	12-May-05	2,109.70	2,129.70		111.97%	
Prosper Notes	29-Mar-06	1,945.20	2,025.20	7.20%	5.46%	
Chinese Funds TR-I	24-May-06	138,430.00	140,430.00		39.43%	
Chinese Funds TR-II	17-Jul-06	14,738.00	14,938.00		20.33%	
5Yr CPN Asian Equity Note	17-May-07	12,012.00	12,112.00		20.62%	
5Yr CPN Asian Equity Note TRII	06-Jul-07	12,000.00	12,100.00		20.50%	
5 Yr CPN MENA Note	19-Mar-08	9,250.00	9,450.00		-6.50%	
5 Yr CPN MENA TR II	02-Jun-08	9,268.00	9,468.00		-6.32%	

* % 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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