

Report Date:

26-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%	2.28%	23.30		23-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	10,003.00	10,203.00	13.50%	14.53%	
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	2,121.30	2,141.30		113.13%	
Prosper Notes	29-Mar-06	1,943.80	2,023.80	7.20%	5.39%	
Chinese Funds TR-I	24-May-06	138,470.00	140,470.00		39.47%	
Chinese Funds TR-II	17-Jul-06	14,748.00	14,948.00		20.33%	
5Yr CPN Asian Equity Note	17-May-07	11,996.00	12,096.00		20.46%	
5Yr CPN Asian Equity Note TRII	06-Jul-07	11,980.00	12,080.00		20.30%	
5 Yr CPN MENA Note	19-Mar-08	9,257.00	9,457.00		-6.43%	
5 Yr CPN MENA TR II	02-Jun-08	9,292.00	9,492.00		-6.08%	

* % 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.

EFGMEAF BH EQUITY HP