

Accelerated Global Growth Basket Limited Monthly Overview

31 August 2010

This investment provided 125% participation in a basket of offshore indices, as tabulated below; together with 100% capital protection should the investor remain invested for the full 6-year term.

The index performance since inception

| Index | Weight | Initial Spot at 15.12.05 | Index Value as at 31.08.10 | % Index Movement | % Weighted Movement | At 125% Participation |
|--------------------------------------|--------|-----------------------------|-------------------------------|---------------------|------------------------|--------------------------|
| S&P500 | 25% | 1,272.74 | 1,049.33 | -17.55% | -4.39% | |
| FTSE100 | 25% | 5,521.10 | 5,225.22 | -5.36% | -1.34% | |
| Nikkei225 | 25% | 15,254.44 | 8,824.06 | -42.15% | -10.54% | |
| DJ Eurostoxx | 25% | 3,519.12 | 2,622.95 | -25.47% | -6.37% | |
| Total Weighted Average Growth | | | | | -22.63% | 0.00% |

The equity basket value at maturity will be calculated as the average of the monthly closing values of the underlying basket for a period of 12 months preceding maturity.

| | |
|---|---------------|
| Overall mark-to-market return | -0.12% |
| Overall indicative expiry return | 0.00% |

Mark-to-market performance

The underlying table shows how the different elements of the product have moved since inception. The final column simulates the value of the investment at maturity should the index levels remain at the levels for this period.

| Split | At Inception 15.12.05 | M-t-M for this Overview | Indicative Expiry for this Overview |
|-------------------|--------------------------|----------------------------|--|
| Z C B (Treasury) | 724.50 | 987.30 | 1,000.00 |
| Equities (RBoS) | 197.30 | 0.00 | 0.00 |
| Fees | 69.00 | 11.50 | 0.00 |
| Fixed Cost | 9.20 | 0.00 | 0.00 |
| Total US\$ | 1,000.00 | 998.80 | 1,000.00 |

Overall share price

| | |
|-------------------------|------------------|
| Issue price | US\$ 1,000.00 |
| Mark-to-market value | US\$ 998.80 |
| Indicative expiry value | US\$ 1,000.00 |
| Expiry Date | 15 December 2011 |