

Calculation of Shareholders' Equity at 30 june 2011

Appendix

**Banque Privée
Edmond de Rothschild S.A.
Geneva**



**BANQUE PRIVÉE
EDMOND DE ROTHSCHILD**

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Geographic breakdown of counterparty risk (in CHF '000)

Credit commitments	Switzerland	Europe	Caribbean	North America	Latin America	Asia	Africa	Oceania	Total ex metals
Balance sheet / claims:									
Cash and other liquid assets	80'562	1'035	0	115	0	0	0	0	81'712
Due from banks	895'113	2'293'425	426	31'596	2	11'843	497	99'534	3'332'436
- of which repo	760'992	1'987'379	0	0	0	0	0	0	2'748'370
Due from customers	348'660	222'612	189'485	17'529	8'375	21'689	869	2'781	811'999
Mortgage loans	10'532	2'900	0	0	0	0	0	0	13'432
Money market paper / Trading portfolios									
Financial investments / Holdings	481'334	70'353	1'949	5'400	2'660	2'719	0	6'299	570'715
Other assets	33'904	0	0	0	0	465	0	0	34'369
Positive replacement values	101'703	123'373	10'804	1'399	82	746	424	768	239'300

Off-balance sheet

Contingent liabilities /									
Credit commitments	61'966	15'115	4'829	1'571	1'470	1'247	987	360	87'545
Irrevocable liabilities	6'590	0	0	0	0	0	0	0	6'590
Liabilities for unpaid-in capital	2'500	0	0	0	0	0	0	0	2'500
Additions ("add-on")	72'626	161'131	4'989	1'156	123	304	238	530	241'096
Total at 30.06.2011	2'095'490	2'889'944	212'482	58'767	12'712	39'013	3'015	110'272	5'421'694
Total at 31.12.2010	2'298'169	2'565'361	216'360	67'744	12'202	45'514	4'178	23'467	5'232'995

Geographic breakdown of nonperforming loans

									30.06.2011	31.12.2010
Nonperforming loans to customers (gross value)	8'692	16	14	2	50	76	5	0	8'856	9'775
Individual valuation adjustments	8'692	16	14	2	50	76	5	0	8'856	9'775

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Breakdown of counterparty risk by contract partner or sector (in CHF '000)

Credit commitments	Central governments and central banks	Banks and brokers	Due from public corporations	Companies	Retail	Equities	Other exposure	Total ex metals
Balance sheet / claims:								
Cash and other liquid assets	76'629	0	0	0	0	0	5'083	81'712
Due from banks	0	3'309'838	0	20'502	2'096	0	0	3'332'436
- of which repo	0	2'748'370	0	0	0	0	0	2'748'370
Due from customers	1'568	22'274	674	467'035	318'791	0	1'656	811'999
Mortgage loans	0	362	0	426	12'644	0	0	13'432
Money market paper / Trading portfolios								
Financial investments / Holdings	452'251	34'710	5'292	52'358	0	20'871	5'233	570'715
Other assets	0	0	0	11	0	0	34'358	34'369
Positive replacement values	66	211'527	49	10'357	17'163	0	138	239'300
Off-balance sheet								
Contingent liabilities /								
Credit commitments	264	59'428	35	10'512	17'193	0	114	87'545
Irrevocable liabilities	0	0	6'590	0	0	0	0	6'590
Liabilities for unpaid-in capital	0	0	0	2'500	0	0	0	2'500
Additions ("add-on")	227	219'926	121	12'433	8'282	0	108	241'096
Total at 30.06.2011	531'004	3'858'065	12'760	576'134	376'170	20'871	46'690	5'421'694
Total at 31.12.2010	278'469	4'053'238	11'957	467'169	374'867	14'557	32'738	5'232'995

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Breakdown of counterparty risk by weighting (in CHF '000)

Statutory risk weightings

Credit commitments	0%	20/25%	35%	50%	75%	100%	125%	150%	250%	Total ex metals
Balance sheet / claims:										
Cash and other liquid assets	81'712	0	0	0	0	0	0	0	0	81'712
Due from banks	2'748'370	533'271	0	40'765	0	10'030	0	0	0	3'332'436
- of which repo	2'748'370	0	0	0	0	0	0	0	0	2'748'370
Due from customers	698'843	773	0	298	39'337	72'748	0	0	0	811'999
Mortgage loans	1'820	0	0	0	0	11'612	0	0	0	13'432
Money market paper / Trading portfolios										
Financial investments / Holdings	456'289	43'507	0	36'578	0	24'322	0	10'019	0	570'715
Other assets	0	0	0	0	0	34'369	0	0	0	34'369
Positive replacement values	52'260	59'495	0	117'247	2'524	7'773	0	0	0	239'300
Off-balance sheet										
Contingent liabilities /										
Credit commitments	30'149	1'505	0	53'539	1'815	538	0	0	0	87'545
Irrevocable liabilities	0	6'590	0	0	0	0	0	0	0	6'590
Liabilities for unpaid-in capital	0	0	0	0	0	2'500	0	0	0	2'500
Additions ("add-on")	22'734	112'352	0	100'250	2'474	3'287	0	0	0	241'096
Total at 30.06.2011	4'092'178	757'492	0	348'677	46'150	167'179	0	10'019	0	5'421'694
Total at 31.12.2010	4'003'707	719'371	0	306'395	39'685	153'492	0	10'345	0	5'232'995

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Counterparty risk / mitigation of counterparty risk (in CHF '000)

Credit commitments	Secured by recognised financial collateral	Secured by other collateral and credit derivatives	Mortgage collateral	Other	Unsecured	Total ex metals
Balance sheet / claims:						
Cash and other liquid assets 1)	0	0	0	0	81'712	81'712
Due from banks	2'748'370	0	0	0	584'066	3'332'436
- of which repo	2'748'370	0	0	0	0	2'748'370
Due from customers	734'526	1'071	0	4'717	71'686	811'999
Mortgage loans	1'820	0	11'549	0	63	13'432
Money market paper / Trading portfolios						
Financial investments / Holdings	0	0	0	0	570'715	570'715
Other assets	0	0	0	0	34'369	34'369
Positive replacement values	28'547	0	0	23'713	187'039	239'300
Off-balance sheet						
Contingent liabilities /						
Credit commitments	27'873	571	0	2'276	56'825	87'545
Irrevocable liabilities	0	0	0	0	6'590	6'590
Liabilities for unpaid-in capital	0	0	0	0	2'500	2'500
Additions ("add-on")	21'019	0	0	1'715	218'362	241'096
Total at 30.06.2011	3'562'155	1'642	11'549	32'421	1'813'928	5'421'694
Total at 31.12.2010	3'744'410	1'555	11'441	35'449	1'440'140	5'232'995

1) of which KCHF 76'629 with the Swiss National Bank.