

Calculation of Shareholders' Equity at 30 june 2010

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



**BANQUE PRIVÉE
EDMOND DE ROTHSCHILD**

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CALCULATION OF SHAREHOLDERS' EQUITY AT 30 JUNE 2010

30.06.2010
(in CHF '000)

Calculation of shareholders' equity	
Eligible shareholders' equity	
Gross core capital (after deducting own shares)	575'060
of which minority interests	0
of which "novative" instruments	0
(-) statutory deduction	-6'572
(-) other items deductible from core capital	-109'939
= eligible core capital	458'548
+ complementary and additional capital and reserves	22'988
(-) other deductions from capital and reserves	0
Eligible shareholders' equity	481'536
Required shareholders' equity	
Counterparty risks	43'711
- of which price risks arising from equities in the Bank's portfolio	1'463
Risks unrelated to counterparties	6'837
Market risks	20'400
- of which on interest rate instruments (general and specific market risk)	3'842
- of which on equities	2'359
- of which on currencies and precious metals	3'226
- of which on commodities	9'014
Operating risks	35'952
Total	106'900
AS-BIS: additional Swiss requirements for capital and reserves (multipliers)	20'094
Total	126'994
Ratio of assessed shareholders' equity to required shareholders' equity under Swiss law	3.79
BIS ratios in %	
Eligible core capital (including innovative instruments)	28.8%
Eligible shareholders' equity	30.3%