



**BANQUE PRIVEE EDMOND DE ROTHSCHILD S.A., GENEVA**  
**CALCULATION OF SHAREHOLDERS' EQUITY AT 30 JUNE 2009**

**30.06.2009**

(in CHF '000)

<b>Calculation of shareholders' equity</b>	
<b>Eligible shareholders' equity</b>	
Gross core capital (after deducting own shares)	554'050
of which minority interests	0
of which "novative" instruments	0
(-) statutory deduction	-8'571
(-) other items deductible from core capital	-110'097
= eligible core capital	435'382
+ complementary and additional capital and reserves	9'919
(-) other deductions from capital and reserves	0
<b>Eligible shareholders' equity</b>	<b>445'301</b>
<b>Required shareholders' equity</b>	
Counterparty risks	28'873
- of which price risks arising from equities in the Bank's portfolio	1'797
Risks unrelated to counterparties	6'199
Market risks	11'409
- of which on interest rate instruments (general and specific market risk)	3'169
- of which on equities	2'467
- of which on currencies and precious metals	512
- of which on commodities	5'261
Operating risks	35'299
<b>Total</b>	<b>81'780</b>
AS-BIS: additional Swiss requirements for capital and reserves (multipliers)	17'802
<b>Total</b>	<b>99'582</b>
<b>Ratio of assessed shareholders' equity to required shareholders' equity under Swiss law</b>	<b>4.47</b>
<b>BIS ratios in %</b>	
<b>Eligible core capital (including innovative instruments)</b>	<b>35.0%</b>
<b>Eligible shareholders' equity</b>	<b>35.8%</b>