

Calculation of Shareholders' Equity at 31 december 2010

Appendix

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



**BANQUE PRIVÉE
EDMOND DE ROTHSCHILD**

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CALCULATION OF SHAREHOLDERS' EQUITY AT 31 DECEMBER 2010
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Geographic breakdown of counterparty risk (in CHF '000)

Credit commitments	Switzerland	Europe	Liechtenstein	Caribbean	North America	Latin America	Asia	Africa	Oceania	Total ex metals
Balance sheet / claims:										
Due from banks	1'541'062	1'936'266	0	4'890	39'567	0	20'645	1'047	7'612	3'551'089
Due from customers	251'526	217'740	3'259	189'358	19'023	9'192	21'645	1'202	7'003	719'948
Mortgage loans	10'537	2'900	0	0	0	0	0	0	0	13'437
Financial investments /										
Debt securities / inventories	141'662	57'420	262	748	3'392	892	1'123	0	6'204	211'703
Other assets	21'346	0	0	0	0	0	0	0	0	21'346
Positive replacement values	58'179	207'746	95	9'448	1'595	229	244	692	1'164	279'392

Off-balance sheet

Contingent liabilities /										
Credit commitments	62'917	16'960	278	5'306	1'526	1'772	1'177	1'053	774	91'763
Irrevocable liabilities	6'590	0	0	0	0	0	0	0	0	6'590
Liabilities for unpaid-in capital	2'590	0	0	0	0	0	0	0	0	2'590
Additions	48'280	121'083	85	6'610	2'541	117	680	184	710	180'290
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-39'522	0	0	0	0	0	0	0	0	-39'522
Total at 31.12.10	2'105'167	2'560'115	3'979	216'360	67'644	12'202	45'514	4'178	23'467	5'038'626

Geographic breakdown of nonperforming loans

Loans to customers at 31.12.10

Nonperforming loans to customers (gross value)	9'609	19	0	15	2	50	75	5	0	9'775
Individual valuation adjustments	9'609	19	0	15	2	50	75	5	0	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
Balance sheet / claims:								
Due from banks	0	3'533'835	0	14'541	2'713	0	0	3'551'089
Due from customers	1'551	27'520	679	376'333	311'692	0	2'173	719'948
Mortgage loans	0	372	0	448	12'617	0	0	13'437
Financial investments /								
Debt securities / inventories	126'373	26'028	4'682	36'816	0	14'557	3'247	211'703
Other assets	0	0	0	0	0	0	21'346	21'346
Positive replacement values	798	245'825	0	13'282	19'155	0	332	279'392
Off-balance sheet								
Contingent liabilities /								
Credit commitments	297	60'989	6	12'865	17'478	0	128	91'763
Irrevocable liabilities	0	0	6'590	0	0	0	0	6'590
Liabilities for unpaid-in capital	0	0	0	2'590	0	0	0	2'590
Additions	53	158'669	0	10'294	11'212	0	62	180'290
Inventories	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	0	0	-39'522	-39'522
Total at 31.12.10	129'072	4'053'238	11'957	467'169	374'867	14'557	-12'234	5'038'626

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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
Balance sheet / claims:										
Due from banks	2'985'739	516'934	0	43'314	0	5'102	0	0	0	3'551'089
Due from customers	594'408	772	0	212	32'714	91'842	0	0	0	719'948
Mortgage loans	1'965	0	0	0	0	11'472	0	0	0	13'437
Financial investments /										
Debt securities / inventories	128'920	34'225	0	26'425	0	11'788	0	10'345	0	211'703
Other assets	0	0	0	0	0	21'346	0	0	0	21'346
Positive replacement values	79'418	76'488	0	115'516	2'534	5'436	0	0	0	279'392
Off-balance sheet										
Contingent liabilities /										
Credit commitments	33'647	1'411	0	54'125	2'155	425	0	0	0	91'763
Irrevocable liabilities	0	6'590	0	0	0	0	0	0	0	6'590
Liabilities for unpaid-in capital	0	0	0	0	0	2'590	0	0	0	2'590
Additions	24'763	82'951	0	66'803	2'282	3'491	0	0	0	180'290
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-39'522	0	0	0	0	0	0	0	0	-39'522
Total at 31.12.10	3'809'338	719'371	0	306'395	39'685	153'492	0	10'345	0	5'038'626

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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	Secured guarantor	Other	Unsecured	Total
Balance sheet / claims:						
Due from banks	2'985'739	0	0	0	565'350	3'551'089
Due from customers	390'939	984	0	3'468	324'557	719'948
Mortgage loans	1'966	0	11'441	0	30	13'437
Financial investments /						
Debt securities / inventories	0	0	0	0	211'703	211'703
Other assets	0	0	0	0	21'346	21'346
Positive replacement values	51'284	0	0	28'135	199'973	279'392
Off-balance sheet						
Contingent liabilities /						
Credit commitments	33'596	571	0	52	57'544	91'763
Irrevocable liabilities	0	0	0	0	6'590	6'590
Liabilities for unpaid-in capital	0	0	0	0	2'590	2'590
Additions	20'967	0	0	3'794	155'529	180'290
Inventories	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	-39'522	-39'522
Total at 31.12.10	3'484'491	1'555	11'441	35'449	1'505'690	5'038'626