

Calculation of Shareholders' Equity at 31 March 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 MARCH 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	418'006	2'078'802	0	4'513	51'438	0	24'919	10	4'705	2'582'393
Due from customers	63'291	209'128	3'890	202'843	14'043	7'012	14'681	4'309	2'053	521'250
Mortgage loans	11'243	2'900	0	0	0	0	0	0	0	14'143
Financial investments /										
Debt securities / inventories	28'095	56'822	0	499	2'949	0	602	0	3'205	92'172
Other assets	30'885	0	0	0	0	0	0	0	0	30'885
Positive replacement values	32'525	175'641	45	6'747	2'529	370	1'457	20	440	219'774
Off-balance sheet										
Contingent liabilities /										
Credit commitments	68'051	17'801	156	5'700	1'779	2'906	1'777	1'300	499	99'969
Irrevocable liabilities	5'176	0	0	0	0	0	0	0	0	5'176
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0	0	0
Additions	57'962	161'618	49	9'447	9'709	409	1'552	28	397	241'171
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-40'243	0	0	0	0	0	0	0	0	-40'243
Total at 31.03.10	674'991	2'702'712	4'140	229'749	82'447	10'697	44'988	5'667	11'299	3'766'690
Geographic breakdown of nonperforming loans										
Loans to customers at 31.03.10										
Nonperforming loans to customers (gross value)	10'411	83	0	21	4	43	0	5	0	10'567
Individual valuation adjustments	10'411	83	0	21	4	43	0	5	0	10'567

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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	2'581'231	0	0	1'162	0	0	2'582'393
Due from customers	3'598	36'350	1'051	161'227	314'912	0	4'112	521'250
Mortgage loans	0	424	0	835	12'884	0	0	14'143
Financial investments /								
Debt securities / inventories	28'770	20'023	4'967	19'771	0	17'642	999	92'172
Other assets	0	0	0	0	0	0	30'885	30'885
Positive replacement values	937	188'689	0	17'400	12'726	0	22	219'774
Off-balance sheet								
Contingent liabilities /								
Credit commitments	394	66'964	7	14'933	17'633	0	38	99'969
Irrevocable liabilities	0	0	5'176	0	0	0	0	5'176
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0
Additions	1'437	214'354	0	12'824	12'520	0	36	241'171
Inventories	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	0	0	-40'243	-40'243
Total at 31.03.10	35'136	3'108'035	11'201	226'990	371'837	17'642	-4'151	3'766'690

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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	2'014'027	500'735	0	66'469	0	1'162	0	0	0	2'582'393
Due from customers	370'031	816	0	108	32'646	116'666	0	983	0	521'250
Mortgage loans	5'040	0	0	0	0	9'103	0	0	0	14'143
Financial investments /										
Debt securities / inventories	34'270	26'841	0	15'136	0	4'182	0	11'743	0	92'172
Other assets	0	0	0	0	0	30'885	0	0	0	30'885
Positive replacement values	65'074	20'373	0	129'790	1'172	3'365	0	0	0	219'774

Off-balance sheet

Contingent liabilities /										
Credit commitments	36'040	1'572	0	58'868	2'771	718	0	0	0	99'969
Irrevocable liabilities	0	5'176	0	0	0	0	0	0	0	5'176
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0	0	0
Additions	24'918	118'260	0	89'926	1'110	6'957	0	0	0	241'171
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-40'243	0	0	0	0	0	0	0	0	-40'243
Total at 31.03.10	2'509'157	673'773	0	360'297	37'699	173'038	0	12'726	0	3'766'690

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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	2'014'028	0	0	0	568'365	2'582'393
Due from customers	368'944	894	1'524	1'086	148'802	521'250
Mortgage loans	5'040	0	9'103	0	0	14'143
Financial investments /						
Debt securities / inventories	0	0	0	0	92'172	92'172
Other assets	0	0	0	0	30'885	30'885
Positive replacement values	47'661	0	0	17'412	154'701	219'774
Off-balance sheet						
Contingent liabilities /						
Credit commitments	35'956	571	0	84	63'358	99'969
Irrevocable liabilities	0	0	0	0	5'176	5'176
Liabilities for unpaid-in capital	0	0	0	0	0	0
Additions	22'843	0	0	2'075	216'253	241'171
Inventories	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	-40'243	-40'243
Total at 31.03.10	2'494'472	1'465	10'627	20'657	1'239'469	3'766'690