

Calculation of Consolidated Shareholders' Equity at 30 june 2010

**Banque Privée Edmond de Rothschild
Group**



**BANQUE PRIVÉE
EDMOND DE ROTHSCHILD**

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CALCULATION OF CONSOLIDATED 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)	1'172'712
of which minority interests	0
of which "novative" instruments	0
(-) statutory deduction	-7'896
(-) other items deductible from core capital	-82'660
= eligible core capital	1'082'156
+ complementary and additional capital and reserves	0
(-) other deductions from capital and reserves	0
Eligible shareholders' equity	1'082'156
Required shareholders' equity	
Counterparty risks	128'016
- of which price risks arising from equities in the Bank's portfolio	4'579
Risks unrelated to counterparties	15'229
Market risks	60'357
- of which on interest rate instruments (general and specific market risk)	4'123
- of which on equities	4'320
- of which on currencies and precious metals	40'208
- of which on commodities	9'664
Operating risks	109'305
Total	312'907
AS-BIS: additional Swiss requirements for capital and reserves (multipliers)	49'669
Total	362'576
Ratio of assessed shareholders' equity to required shareholders' equity under Swiss law	2.98
BIS ratios in %	
Eligible core capital (including innovative instruments)	23.8%
Eligible shareholders' equity	23.8%