

# Calculation of Consolidated Shareholders' Equity at 30 june 2011

## Appendix

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**Banque Privée Edmond de Rothschild  
Group**



**BANQUE PRIVÉE  
EDMOND DE ROTHSCHILD**

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**CALCULATION OF CONSOLIDATED SHAREHOLDERS' EQUITY AT 30 JUNE 2011**  
**APPENDIX**

**Geographic breakdown of counterparty risk (in CHF '000)**

Credit commitments	Switzerland	Europe	Caribbean	North America	Latin America	Asia	Africa	Oceania	Total ex metals
<b>Balance sheet / claims:</b>									
Cash and other liquid assets	224'249	239'477	0	182	5	1	0	0	463'914
Due from banks	988'645	6'264'861	1'935	109'804	537	42'254	1'093	100'222	7'509'349
- of which repo	760'992	5'161'262	0	0	0	0	0	0	5'922'254
Due from customers	394'449	881'089	277'256	29'484	13'496	32'849	30'882	8'255	1'667'759
Mortgage loans	11'179	2'900	0	0	0	0	0	0	14'079
Money market paper / Trading portfolios									
Financial investments / Holdings	565'239	136'733	5'755	12'379	2'660	2'810	0	16'648	742'224
Other assets	42'214	84'979	13'631	1'503	59	468	0	1	142'856
Positive replacement values	105'054	161'342	16'438	1'897	230	956	451	914	287'282

**Off-balance sheet**

Contingent liabilities /									
Credit commitments	67'921	32'885	44'059	2'395	2'772	1'530	2'738	396	154'695
Irrevocable liabilities	6'590	8'869	0	0	0	0	0	0	15'459
Liabilities for unpaid-in capital	2'500	0	0	0	0	0	0	0	2'500
Additions ("add-on")	73'322	120'796	7'924	1'321	293	824	297	681	205'458
<b>Total at 30.06.2011</b>	<b>2'481'361</b>	<b>7'933'929</b>	<b>366'998</b>	<b>158'965</b>	<b>20'052</b>	<b>81'692</b>	<b>35'460</b>	<b>127'117</b>	<b>11'205'574</b>
<b>Total at 31.12.2010</b>	<b>2'741'178</b>	<b>8'321'099</b>	<b>411'470</b>	<b>197'569</b>	<b>18'183</b>	<b>90'247</b>	<b>32'404</b>	<b>41'095</b>	<b>11'853'245</b>

**Geographic breakdown of nonperforming loans**

									30.06.2011	31.12.2010
Nonperforming loans to customers (gross value)	8'692	63	21	2	50	78	7	0	8'913	10'014
Individual valuation adjustments	8'692	63	21	2	50	78	7	0	8'913	10'014

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**Breakdown of counterparty risk by contract partner or sector** (in CHF '000)

<b>Credit commitments</b>	<b>Central governments and central banks</b>	<b>Banks and brokers</b>	<b>Due from public corporations</b>	<b>Companies</b>	<b>Retail</b>	<b>Equities</b>	<b>Other exposure</b>	<b>Total ex metals</b>
<b>Balance sheet / claims:</b>								
Cash and other liquid assets	454'323	0	0	0	0	0	9'591	463'914
Due from banks	48'284	7'437'619	0	21'350	2'096	0	0	7'509'349
- of which repo	0	5'922'254	0	0	0	0	0	5'922'254
Due from customers	2'538	68'291	683	899'303	694'232	0	2'712	1'667'759
Mortgage loans	0	362	0	546	13'171	0	0	14'079
Money market paper / Trading portfolios								
Financial investments / Holdings	496'738	91'527	16'984	86'900	0	41'774	8'300	742'224
Other assets	0	20'256	0	24'760	376	0	97'464	142'856
Positive replacement values	78	194'082	49	69'535	23'316	0	223	287'282
<b>Off-balance sheet</b>								
Contingent liabilities /								
Credit commitments	264	57'759	1'198	47'682	47'678	0	114	154'695
Irrevocable liabilities	0	0	6'590	0	8'869	0	0	15'459
Liabilities for unpaid-in capital	0	0	0	2'500	0	0	0	2'500
Additions ("add-on")	239	137'212	121	55'903	11'777	0	204	205'458
<b>Total at 30.06.2011</b>	<b>1'002'464</b>	<b>8'007'108</b>	<b>25'626</b>	<b>1'208'479</b>	<b>801'515</b>	<b>41'774</b>	<b>118'607</b>	<b>11'205'574</b>
<b>Total at 31.12.2010</b>	<b>955'440</b>	<b>8'950'468</b>	<b>24'824</b>	<b>953'543</b>	<b>804'066</b>	<b>40'621</b>	<b>124'283</b>	<b>11'853'245</b>

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**Breakdown of counterparty risk by weighting** (in CHF '000)

Statutory risk weightings

<b>Credit commitments</b>	<b>0%</b>	<b>20/25%</b>	<b>35%</b>	<b>50%</b>	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>250%</b>	<b>Total ex metals</b>
<b>Balance sheet / claims:</b>										
Cash and other liquid assets	463'914	0	0	0	0	0	0	0	0	463'914
Due from banks	5'970'544	1'388'610	0	139'316	0	10'878	0	0	0	7'509'349
- of which repo	5'922'254	0	0	0	0	0	0	0	0	5'922'254
Due from customers	1'006'780	41'569	0	298	113'456	505'055	0	601	0	1'667'759
Mortgage loans	2'180	0	0	0	0	11'899	0	0	0	14'079
Money market paper / Trading portfolios										
Financial investments / Holdings	494'732	125'927	0	59'874	0	35'821	0	25'871	0	742'224
Other assets	288	20'244	0	7	114	122'203	0	0	0	142'856
Positive replacement values	85'432	90'799	0	94'603	2'547	13'901	0	0	0	287'282
<b>Off-balance sheet</b>										
Contingent liabilities /										
Credit commitments	67'217	2'680	0	54'660	4'464	25'674	0	0	0	154'695
Irrevocable liabilities	0	6'590	0	0	0	8'869	0	0	0	15'459
Liabilities for unpaid-in capital	0	0	0	0	0	2'500	0	0	0	2'500
Additions ("add-on")	53'287	90'748	0	41'788	2'594	17'041	0	0	0	205'458
<b>Total at 30.06.2011</b>	<b>8'144'372</b>	<b>1'767'167</b>	<b>0</b>	<b>390'546</b>	<b>123'175</b>	<b>753'841</b>	<b>0</b>	<b>26'472</b>	<b>0</b>	<b>11'205'574</b>
<b>Total at 31.12.2010</b>	<b>7'962'927</b>	<b>2'407'441</b>	<b>0</b>	<b>480'734</b>	<b>105'294</b>	<b>869'114</b>	<b>0</b>	<b>27'735</b>	<b>0</b>	<b>11'853'245</b>

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**Counterparty risk / mitigation of counterparty risk (in CHF '000)**

<b>Credit commitments</b>	<b>Secured by recognised financial collateral</b>	<b>Secured by other collateral and credit derivatives</b>	<b>Mortgage collateral</b>	<b>Other</b>	<b>Unsecured</b>	<b>Total ex metals</b>
<b>Balance sheet / claims:</b>						
Cash and other liquid assets 1)	0	0	0	0	463'914	463'914
Due from banks	6'350'815	0	0	0	1'158'534	7'509'349
- of which repo	5'922'254	0	0	0	0	5'922'254
Due from customers	1'485'968	41'149	0	12'058	128'584	1'667'759
Mortgage loans	2'180	0	11'835	0	63	14'079
Money market paper / Trading portfolios						
Financial investments / Holdings	0	0	0	0	742'224	742'224
Other assets	287	362	0	0	142'206	142'856
Positive replacement values	85'289	364	0	143	201'486	287'282
<b>Off-balance sheet</b>						
Contingent liabilities /						
Credit commitments	64'932	571	0	1'397	87'794	154'695
Irrevocable liabilities	0	0	0	0	15'459	15'459
Liabilities for unpaid-in capital	0	0	0	0	2'500	2'500
Additions ("add-on")	53'268	0	0	19	152'172	205'458
<b>Total at 30.06.2011</b>	<b>8'042'739</b>	<b>42'446</b>	<b>11'835</b>	<b>13'618</b>	<b>3'094'935</b>	<b>11'205'574</b>
<b>Total at 31.12.2010</b>	<b>8'668'247</b>	<b>29'374</b>	<b>14'177</b>	<b>151'523</b>	<b>2'989'924</b>	<b>11'853'245</b>

1) of which KCHF 454'323 with the Swiss National Bank and Central Bank of Luxembourg.