



BANQUE PRIVEE EDMOND DE ROTHSCHILD GROUP
CALCULATION OF SHAREHOLDERS' EQUITY AT 30 JUNE 2009
APPENDIX

Geographic breakdown of counterparty risk (in CHF '000)

Credit commitments	Switzerland	Europe	Caribbean	North America	Latin America	Asia	Africa	Oceania	Total ex metals
Balance sheet / claims:									
Due from banks	670'229	5'310'583	2'225	108'222	917	65'309	430	2'895	6'160'810
Due from customers	74'471	925'921	331'034	71'371	8'160	12'968	25'662	1'668	1'451'255
Mortgage loans	11'518	284	0	89	0	10	0	0	11'901
Financial investments /									
Debt securities / inventories	115'404	112'694	5'834	14'063	0	203	0	11'092	259'290
Other assets	35'303	111'029	15'038	2'031	79	0	0	0	163'480
Positive replacement values	91'065	166'060	11'185	2'142	736	1'215	76	209	272'688

Off-balance sheet

Contingent liabilities /									
Credit commitments	73'559	99'066	40'232	5'779	1'611	1'699	4'154	201	226'301
Irrevocable liabilities	3'221	8'030	1'390	483	160	7	667	0	13'958
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0	0
Additions	53'232	153'342	8'080	1'253	765	417	138	366	217'593
Inventories	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-89'840	-23'996	-292	0	0	0	0	0	-114'128
Total at 30.06.09	1'038'162	6'863'013	414'726	205'433	12'428	81'828	31'127	16'431	8'663'148

Geographic breakdown of nonperforming loans

Loans to customers at 30.06.09

Nonperforming loans to customers (gross value)	9'106	2'167	188	3	43	0	3	3	11'513
Individual valuation adjustments	9'106	2'167	188	3	43	0	3	3	11'513



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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	6'150'689	0	7'589	2'532	0	0	6'160'810
Due from customers	17'035	63'146	9'115	817'967	538'783	0	5'209	1'451'255
Mortgage loans	101	501	0	669	10'630	0	0	11'901
Financial investments /								
Debt securities / inventories	82'669	92'314	8'548	26'825	0	41'842	7'092	259'290
Other assets	215	22'587	0	3'049	3'955	0	133'674	163'480
Positive replacement values	9'073	207'897	224	36'076	19'133	0	285	272'688
Off-balance sheet								
Contingent liabilities /								
Credit commitments	18'719	71'276	2'433	68'088	65'616	0	169	226'301
Irrevocable liabilities	389	0	3'043	5'029	5'497	0	0	13'958
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0
Additions	4'694	118'096	1'171	74'406	12'061	0	7'165	217'593
Inventories	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	0	0	-114'128	-114'128
Total at 30.06.09	132'895	6'726'506	24'534	1'039'698	658'207	41'842	39'466	8'663'148



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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	3'774'346	2'110'312	0	266'031	0	10'121	0	0	0	6'160'810
Due from customers	627'306	28'525	0	131	73'878	718'385	0	3'030	0	1'451'255
Mortgage loans	1'781	0	0	0	0	10'120	0	0	0	11'901
Financial investments /										
Debt securities / inventories	82'044	91'428	0	38'488	0	12'972	0	34'358	0	259'290
Other assets	413	21'725	0	52	181	141'109	0	0	0	163'480
Positive replacement values	52'870	156'686	0	46'703	2'491	13'938	0	0	0	272'688
Off-balance sheet										
Contingent liabilities /										
Credit commitments	99'287	4'037	0	61'770	5'157	56'050	0	0	0	226'301
Irrevocable liabilities	8'358	3'043	0	0	1'567	956	0	34	0	13'958
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0	0	0
Additions	80'944	82'752	0	21'099	2'436	30'359	0	3	0	217'593
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-114'128	0	0	0	0	0	0	0	0	-114'128
Total at 30.06.09	4'613'221	2'498'508	0	434'274	85'710	994'010	0	37'425	0	8'663'148



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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	Total
Balance sheet / claims:					
Due from banks	0	0	0	0	0
Due from customers	611'478	20'643	1'702	15'828	649'651
Mortgage loans	1'781	0	9'584	0	11'365
Financial investments /					
Debt securities / inventories	0	0	0	0	0
Other assets	191	367	0	8	566
Positive replacement values	52'130	0	0	740	52'870
Off-balance sheet					
Contingent liabilities /					
Credit commitments	95'842	552	0	3'588	99'982
Irrevocable liabilities	6'652	0	0	1'706	8'358
Liabilities for unpaid-in capital	0	0	0	0	0
Additions	79'078	0	0	1'866	80'944
Inventories	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	0
Total at 30.06.09	847'152	21'562	11'286	23'736	903'736