



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

30.06.2009

(in CHF '000)

Calculation of shareholders' equity	
Eligible shareholders' equity	
Gross core capital (after deducting own shares)	1'163'756
of which minority interests	0
of which "novative" instruments	0
(-) statutory deduction	-10'088
(-) other items deductible from core capital	-80'645
= eligible core capital	1'073'023
+ complementary and additional capital and reserves	0
(-) other deductions from capital and reserves	0
Eligible shareholders' equity	1'073'023
Required shareholders' equity	
Counterparty risks	145'375
- of which price risks arising from equities in the Bank's portfolio	4'722
Risks unrelated to counterparties	16'307
Market risks	55'857
- of which on interest rate instruments (general and specific market risk)	3'693
- of which on equities	4'529
- of which on currencies and precious metals	41'793
- of which on commodities	5'841
Operating risks	116'042
Total	333'581
AS-BIS: additional Swiss requirements for capital and reserves (multipliers)	53'761
Total	387'342
Ratio of assessed shareholders' equity to required shareholders' equity under Swiss law	2.77
BIS ratios in %	0
Eligible core capital (including innovative instruments)	22.1%
Eligible shareholders' equity	22.1%