

Calculation of Consolidated Shareholders' Equity at 30 june 2012

Appendix

**Banque Privée Edmond de Rothschild
Group**



**BANQUE PRIVÉE
EDMOND DE ROTHSCHILD**

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CALCULATION OF CONSOLIDATED SHAREHOLDERS' EQUITY AT 30 JUNE 2012
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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:									
Cash and other liquid assets	2'872'702	944'638	0	295	5	361	0	0	3'818'001
Due from banks	405'245	6'417'069	2'863	153'483	300	15'427	146	3'900	6'998'432
- of which repo	248'274	4'089'156	0	0	0	0	0	0	4'337'430
Due from customers	335'032	1'086'162	215'054	49'664	9'218	42'538	14'228	9'883	1'761'780
Mortgage loans	5'473	6'500	0	0	0	0	0	0	11'973
Money market paper / Trading portfolios									
Financial investments / Holdings	131'523	135'012	3'533	12'262	3'339	9'262	0	16'457	311'388
Other assets	39'580	97'879	5'511	135	27	1'567	17	52	144'769
Positive replacement values	27'396	134'963	6'718	1'972	2'428	994	155	963	175'588
Off-balance sheet									
Contingent liabilities /									
Credit commitments	72'615	47'601	34'894	2'795	3'937	2'079	4'955	1'301	170'178
Irrevocable liabilities	6'700	10'558	0	0	0	0	0	0	17'258
Liabilities for unpaid-in capital	2'178	0	0	0	0	0	0	0	2'178
Additions ("add-on")	50'689	85'571	8'607	1'887	3'734	1'781	364	998	153'632
Total at 30.06.2012	3'949'134	8'965'954	277'181	222'493	22'987	74'009	19'866	33'553	13'565'177
Total at 31.12.2011	3'193'470	9'279'247	327'680	214'669	29'304	77'213	23'706	31'791	13'177'079

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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 ex metals
Balance sheet / claims:								
Cash and other liquid assets	0	0	0	0	0	0	3'818'001	3'818'001
Due from banks	1'413'872	5'531'244	0	34'384	18'932	0	0	6'998'432
- of which repo	0	4'337'430	0	0	0	0	0	4'337'430
Due from customers	15'696	287'896	3'371	736'040	715'328	0	3'449	1'761'780
Mortgage loans	0	65	0	589	11'319	0	0	11'973
Money market paper / Trading portfolios								
Financial investments / Holdings	60'960	79'515	15'001	93'713	0	44'106	18'093	311'388
Other assets	94	24'204	0	20'566	604	0	99'301	144'769
Positive replacement values	3'731	51'246	127	107'450	12'907	0	127	175'588
Off-balance sheet								
Contingent liabilities /								
Credit commitments	6'951	64'984	1'825	41'379	54'880	0	158	170'178
Irrevocable liabilities	0	0	6'700	0	10'558	0	0	17'258
Liabilities for unpaid-in capital	0	0	0	2'178	0	0	0	2'178
Additions ("add-on")	1'385	112'697	56	23'607	15'719	0	168	153'632
Total at 30.06.2012	1'502'689	6'151'852	27'080	1'059'906	840'248	44'106	3'939'296	13'565'177
Total at 31.12.2011	4'808'168	6'418'447	29'147	1'028'852	751'407	38'260	102'798	13'177'079

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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 ex metals
Balance sheet / claims:										
Cash and other liquid assets	3'818'001	0	0	0	0	0	0	0	0	3'818'001
Due from banks	5'751'295	1'160'749	0	49'620	0	36'768	0	0	0	6'998'432
- of which repo	4'337'430	0	0	0	0	0	0	0	0	4'337'430
Due from customers	999'621	248'521	0	642	63'079	449'917	0	0	0	1'761'780
Mortgage loans	1'684	0	0	0	0	10'289	0	0	0	11'973
Money market paper / Trading portfolios										
Financial investments / Holdings	57'540	110'342	0	73'511	0	37'655	0	32'341	0	311'388
Other assets	659	24'153	0	0	122	119'835	0	0	0	144'769
Positive replacement values	124'178	31'083	0	12'272	474	7'580	0	1	0	175'588
Off-balance sheet										
Contingent liabilities /										
Credit commitments	81'542	3'144	0	57'276	5'972	22'244	0	0	0	170'178
Irrevocable liabilities	0	6'700	0	0	0	10'558	0	0	0	17'258
Liabilities for unpaid-in capital	0	0	0	0	0	2'178	0	0	0	2'178
Additions ("add-on")	32'225	91'277	0	16'886	388	12'856	0	0	0	153'632
Total at 30.06.2012	10'866'745	1'675'970	0	210'206	70'035	709'879	0	32'342	0	13'565'177
Total at 31.12.2011	10'623'733	1'445'284	0	268'323	96'242	716'109	0	27'387	0	13'177'079

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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	Mortgage collateral	Other	Unsecured	Total ex metals
Balance sheet / claims:						
Cash and other liquid assets 1)	0	0	0	0	3'818'001	3'818'001
Due from banks 2)	4'337'424	0	0	0	2'661'008	6'998'432
- of which repo	4'337'430	0	0	0	0	4'337'430
Due from customers	949'658	48'583	0	49'963	713'576	1'761'780
Mortgage loans	1'684	0	10'274	0	15	11'973
Money market paper / Trading portfolios						
Financial investments / Holdings	0	0	0	0	311'388	311'388
Other assets	559	481	0	6	143'722	144'769
Positive replacement values	123'881	792	0	297	50'619	175'588
Off-balance sheet						
Contingent liabilities /						
Credit commitments	79'755	1'516	0	1'787	87'120	170'178
Irrevocable liabilities	0	0	0	0	17'258	17'258
Liabilities for unpaid-in capital	0	0	0	0	2'178	2'178
Additions ("add-on")	31'835	0	0	391	121'407	153'632
Total at 30.06.2012	5'524'795	51'373	10'274	52'444	7'926'292	13'565'177
Total at 31.12.2011	7'620'851	50'840	8'939	35'156	5'461'293	13'177'079

1) of which unsecured KCHF 3'805'253 with the Swiss National Bank and Central Bank of Luxembourg (deposit accounts).

2) of which unsecured KCHF 984'401 with the Central Bank of Luxembourg (term accounts).