

Calculation of Shareholders' Equity at 31 december 2009

Appendix

**Banque Privée Edmond de Rothschild
Group**



**BANQUE PRIVÉE
EDMOND DE ROTHSCHILD**

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CALCULATION OF SHAREHOLDERS' EQUITY AT 31 DECEMBER 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	471'644	6'362'478	18'416	143'280	820	17'193	1'047	5'469	7'020'347
Due from customers	95'344	891'257	363'181	23'354	8'452	25'250	30'715	2'506	1'440'059
Mortgage loans	8'670	2'900	0	0	0	0	0	0	11'570
Financial investments /									
Debt securities / inventories	109'499	109'801	13'641	12'623	0	160	0	12'397	258'121
Other assets	21'975	112'034	15'213	89	94	518	0	3	149'926
Positive replacement values	28'693	120'005	12'384	2'325	796	716	13	305	165'237
Off-balance sheet									
Contingent liabilities /									
Credit commitments	73'736	69'049	49'789	3'048	3'227	1'933	4'317	317	205'416
Irrevocable liabilities	5'772	5'274	6'002	323	377	95	1'122	111	19'076
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0	0
Additions	54'696	87'198	9'425	3'836	830	454	88	263	156'790
Inventories	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-65'154	-26'453	-9	0	0	0	0	0	-91'616
Total at 31.12.09	804'875	7'733'543	488'042	188'878	14'596	46'319	37'302	21'371	9'334'926
Geographic breakdown of nonperforming loans									
Loans to customers at 31.12.09									
Nonperforming loans to customers (gross value)	10'110	117	27	3	43	2	5	0	10'307
Individual valuation adjustments	10'110	117	27	3	43	2	5	0	10'307

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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	884	7'016'954	0	0	2'509	0	0	7'020'347
Due from customers	8'405	57'712	9'304	661'179	699'319	0	4'140	1'440'059
Mortgage loans	0	458	0	910	10'202	0	0	11'570
Financial investments /								
Debt securities / inventories	62'001	100'107	7'985	33'049	0	48'435	6'544	258'121
Other assets	219	26'926	56'533	4'989	3'543	0	57'716	149'926
Positive replacement values	260	42'415	1	96'940	25'582	0	39	165'237
Off-balance sheet								
Contingent liabilities /								
Credit commitments	718	66'073	1'542	66'777	70'200	0	106	205'416
Irrevocable liabilities	58	0	5'535	3'136	10'347	0	0	19'076
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0
Additions	300	93'886	2	42'364	10'570	0	9'668	156'790
Inventories	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	0	0	-91'616	-91'616
Total at 31.12.09	72'845	7'404'531	80'902	909'344	832'272	48'435	-13'403	9'334'926

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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	5'219'600	1'674'578	0	123'660	0	2'509	0	0	0	7'020'347
Due from customers	712'682	39'180	0	116	80'597	605'595	0	1'889	0	1'440'059
Mortgage loans	4'955	0	0	0	0	6'615	0	0	0	11'570
Financial investments /										
Debt securities / inventories	61'226	99'570	0	41'872	0	15'973	0	39'480	0	258'121
Other assets	1'237	26'557	0	8	103	122'021	0	0	0	149'926
Positive replacement values	98'203	17'203	0	21'603	1'953	26'275	0	0	0	165'237

Off-balance sheet

Contingent liabilities /

Credit commitments	76'392	3'083	0	61'279	5'054	59'608	0	0	0	205'416
Irrevocable liabilities	6'024	5'535	0	0	6'820	688	0	9	0	19'076
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0	0	0
Additions	44'964	63'733	0	27'202	2'920	17'971	0	0	0	156'790
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-91'616	0	0	0	0	0	0	0	0	-91'616
Total at 31.12.09	6'133'667	1'929'439	0	275'740	97'447	857'255	0	41'378	0	9'334'926

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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	Unsecured	Total
Balance sheet / claims:						
Due from banks	3'692'687	0	0	0	1'450'024	5'142'711
Due from customers	699'086	27'289	1'587	13'596	694'504	1'436'062
Mortgage loans	4'955	0	6'584	0	30	11'569
Financial investments /						
Debt securities / inventories	0	0	0	0	258'122	258'122
Other assets	1'018	297	0	0	148'610	149'925
Positive replacement values	98'190	0	0	13	67'034	165'237
Off-balance sheet						
Contingent liabilities /						
Credit commitments	73'260	630	0	2'215	128'382	204'487
Irrevocable liabilities	5'235	0	0	790	13'052	19'077
Liabilities for unpaid-in capital	0	0	0	0	0	0
Additions	42'341	0	0	2'623	111'826	156'790
Inventories	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	-91'616	-91'616
Total at 31.12.09	4'616'772	28'216	8'171	19'237	2'779'968	7'452'364