

Calculation of Consolidated Shareholders' Equity at 31 december 2010

Appendix

**Banque Privée Edmond de Rothschild
Group**



**BANQUE PRIVÉE
EDMOND DE ROTHSCHILD**

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CALCULATION OF CONSOLIDATED SHAREHOLDERS' EQUITY AT 31 DECEMBER 2010
APPENDIX

Geographic breakdown of counterparty risk (in CHF '000)

Credit commitments	Switzerland	Europe	Liechtenstein	Caribbean	North America	Latin America	Asia	Africa	Oceania	Total ex metals
Balance sheet / claims:										
Due from banks	1'668'912	6'731'939	0	2'866	145'026	245	52'064	1'553	8'399	8'611'004
Due from customers	280'231	949'975	4'678	316'199	34'240	13'920	33'258	26'938	13'292	1'672'731
Mortgage loans	11'277	2'900	0	0	0	0	0	0	0	14'177
Financial investments /										
Debt securities / inventories	243'382	121'309	262	6'016	8'854	892	1'201	0	16'553	398'469
Other assets	41'818	82'446	11	17'946	2'258	100	1	0	1	144'581
Positive replacement values	108'515	224'593	175	18'257	1'631	641	715	712	1'246	356'485

Off-balance sheet

Contingent liabilities /										
Credit commitments	65'833	36'110	359	42'349	2'503	2'014	1'992	2'986	812	154'958
Irrevocable liabilities	6'590	8'296	0	0	0	0	0	0	0	14'886
Liabilities for unpaid-in capital	2'590	0	0	0	0	0	0	0	0	2'590
Additions	101'274	138'827	119	7'837	2'866	363	1'015	215	792	253'308
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-35'798	-25'343	0	-7	0	0	0	0	0	-61'148
Total at 31.12.10	2'494'624	8'271'052	5'604	411'463	197'378	18'175	90'246	32'404	41'095	11'562'041

Geographic breakdown of nonperforming loans

Loans to customers at 31.12.10

Nonperforming loans to customers (gross value)	9'616	109	6	148	2	50	77	6	0	10'014
Individual valuation adjustments	9'616	109	6	148	2	50	77	6	0	10'014

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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	456'397	8'137'067	0	14'827	2'713	0	0	8'611'004
Due from customers	3'163	259'493	679	660'128	746'690	0	2'578	1'672'731
Mortgage loans	0	372	0	583	13'222	0	0	14'177
Financial investments /								
Debt securities / inventories	177'201	82'682	16'375	73'291	0	40'621	8'299	398'469
Other assets	56	37'209	0	4'846	710	0	101'760	144'581
Positive replacement values	944	202'449	0	130'017	22'732	0	343	356'485
Off-balance sheet								
Contingent liabilities /								
Credit commitments	297	58'893	1'180	50'486	43'974	0	128	154'958
Irrevocable liabilities	0	0	6'590	0	8'296	0	0	14'886
Liabilities for unpaid-in capital	0	0	0	2'590	0	0	0	2'590
Additions	177	172'303	0	67'467	13'269	0	92	253'308
Inventories	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	0	0	-61'148	-61'148
Total at 31.12.10	638'235	8'950'468	24'824	1'004'235	851'606	40'621	52'052	11'562'041

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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	6'577'526	1'727'465	0	300'624	0	5'389	0	0	0	8'611'004
Due from customers	655'336	228'341	0	212	93'681	694'801	0	360	0	1'672'731
Mortgage loans	2'335	0	0	0	0	11'842	0	0	0	14'177
Financial investments /										
Debt securities / inventories	176'709	117'116	0	48'700	0	28'569	0	27'375	0	398'469
Other assets	489	36'906	0	7	81	107'098	0	0	0	144'581
Positive replacement values	132'790	150'430	0	47'156	3'774	22'335	0	0	0	356'485
Off-balance sheet										
Contingent liabilities /										
Credit commitments	65'807	2'596	0	55'253	5'296	26'006	0	0	0	154'958
Irrevocable liabilities	0	6'590	0	0	0	8'296	0	0	0	14'886
Liabilities for unpaid-in capital	0	0	0	0	0	2'590	0	0	0	2'590
Additions	49'423	137'997	0	28'782	2'462	34'644	0	0	0	253'308
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-61'148	0	0	0	0	0	0	0	0	-61'148
Total at 31.12.10	7'599'267	2'407'441	0	480'734	105'294	941'570	0	27'735	0	11'562'041

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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	7'064'381	0	0	0	1'546'623	8'611'004
Due from customers	671'136	28'553	0	9'208	963'834	1'672'731
Mortgage loans	2'335	0	11'812	0	30	14'177
Financial investments /						
Debt securities / inventories	0	0	0	0	398'469	398'469
Other assets	432	250	0	1	143'898	144'581
Positive replacement values	132'444	0	0	346	223'695	356'485
Off-balance sheet						
Contingent liabilities /						
Credit commitments	63'398	571	0	1'575	89'414	154'958
Irrevocable liabilities	0	0	0	0	14'886	14'886
Liabilities for unpaid-in capital	0	0	0	0	2'590	2'590
Additions	49'030	0	0	393	203'885	253'308
Inventories	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	-61'148	-61'148
Total at 31.12.10	7'983'156	29'374	11'812	11'523	3'526'176	11'562'041