

Calculation of Consolidated Shareholders' Equity at 30 june 2010

Appendix

**Banque Privée Edmond de Rothschild
Group**



**BANQUE PRIVÉE
EDMOND DE ROTHSCHILD**

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CALCULATION OF CONSOLIDATED SHAREHOLDERS' EQUITY AT 30 JUNE 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	818'687	6'346'096	0	2'090	137'588	903	46'013	1'546	10'148	7'363'071
Due from customers	133'022	838'658	1'643	358'547	24'870	10'687	32'467	33'774	8'102	1'441'770
Mortgage loans	12'191	2'900	0	0	0	0	0	0	0	15'091
Financial investments /										
Debt securities / inventories	139'372	117'331	263	6'308	9'299	0	687	0	14'407	287'667
Other assets	46'062	94'035	4	13'423	85	106	2	0	1	153'718
Positive replacement values	51'666	340'789	861	40'281	5'703	1'099	1'323	172	775	442'669

Off-balance sheet

Contingent liabilities /										
Credit commitments	10'852	62'283	316	48'666	2'217	2'826	1'706	3'001	590	132'457
Irrevocable liabilities	6'073	4'807	0	5'470	294	344	87	1'023	101	18'198
Liabilities for unpaid-in capital	2'751	0	0	0	0	0	0	0	0	2'751
Additions	64'911	124'095	78	19'611	5'491	736	1'659	159	860	217'600
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-65'627	-23'779	0	-2	0	0	0	0	0	-89'408
Total at 30.06.10	1'219'960	7'907'215	3'165	494'394	185'547	16'701	83'944	39'675	34'984	9'985'584

Geographic breakdown of nonperforming loans

Loans to customers at 30.06.10										
Nonperforming loans to customers (gross value)	10'661	181	5	219	4	44	1	6	0	11'121
Individual valuation adjustments	10'661	181	5	219	4	44	1	6	0	11'121

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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	7'362'266	0	0	805	0	0	7'363'071
Due from customers	3'094	75'166	962	726'599	629'782	0	6'167	1'441'770
Mortgage loans	0	373	0	587	14'131	0	0	15'091
Financial investments /								
Debt securities / inventories	80'774	104'253	17'032	37'405	0	41'609	6'594	287'667
Other assets	180	34'238	58'518	5'556	790	0	54'436	153'718
Positive replacement values	543	131'161	1'139	260'854	48'882	0	90	442'669
Off-balance sheet								
Contingent liabilities /								
Credit commitments	360	3'146	1'276	57'889	69'724	0	62	132'457
Irrevocable liabilities	0	897	5'176	3'031	9'094	0	0	18'198
Liabilities for unpaid-in capital	0	0	0	2'751	0	0	0	2'751
Additions	1'074	130'902	163	58'928	26'339	0	194	217'600
Inventories	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	0	0	-89'408	-89'408
Total at 30.06.10	86'025	7'842'402	84'266	1'153'600	799'547	41'609	-21'865	9'985'584

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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	5'472'436	1'670'120	0	219'709	0	806	0	0	0	7'363'071
Due from customers	726'056	35'772	0	218	82'523	596'580	0	621	0	1'441'770
Mortgage loans	4'583	0	0	0	0	10'508	0	0	0	15'091
Financial investments /										
Debt securities / inventories	80'271	110'187	0	46'176	0	19'788	0	31'245	0	287'667
Other assets	639	33'866	0	2	66	119'145	0	0	0	153'718
Positive replacement values	239'658	76'681	0	47'063	2'519	76'742	0	6	0	442'669
Off-balance sheet										
Contingent liabilities /										
Credit commitments	86'351	1'524	0	206	5'017	39'359	0	0	0	132'457
Irrevocable liabilities	5'394	5'176	0	897	6'107	616	0	8	0	18'198
Liabilities for unpaid-in capital	0	0	0	0	0	2'751	0	0	0	2'751
Additions	48'061	98'161	0	27'493	3'494	40'389	0	2	0	217'600
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-89'408	0	0	0	0	0	0	0	0	-89'408
Total at 30.06.10	6'574'041	2'031'487	0	341'764	99'726	906'684	0	31'882	0	9'985'584

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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	5'987'785	0	0	0	1'375'286	7'363'071
Due from customers	711'385	32'902	1'544	14'671	681'268	1'441'770
Mortgage loans	4'583	0	10'480	0	28	15'091
Financial investments /						
Debt securities / inventories	0	0	0	0	287'667	287'667
Other assets	420	266	0	0	153'032	153'718
Positive replacement values	237'779	0	0	1'880	203'010	442'669
Off-balance sheet						
Contingent liabilities /						
Credit commitments	86'038	0	0	1'439	44'980	132'457
Irrevocable liabilities	4'994	0	0	754	12'451	18'198
Liabilities for unpaid-in capital	0	0	0	0	2'751	2'751
Additions	47'662	0	0	399	169'539	217'600
Inventories	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	-89'408	-89'408
Total at 30.06.10	7'080'646	33'168	12'024	19'143	2'840'604	9'985'584