

# Calculation of Consolidated Shareholders' Equity at 30 june 2012

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**Banque Privée Edmond de Rothschild  
Group**



**BANQUE PRIVÉE  
EDMOND DE ROTHSCHILD**

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**CALCULATION OF CONSOLIDATED SHAREHOLDERS' EQUITY AT 30 JUNE 2012**

**30.06.2012**  
(in CHF '000)

<b>Calculation of shareholders' equity</b>	
<b>Eligible shareholders' equity</b>	
Gross core capital (after deducting own shares)	1'275'853
of which minority interests	0
of which "novative" instruments	0
(-) statutory deduction	0
(-) other items deductible from core capital	-130'012
= eligible core capital	1'145'841
+ complementary and additional capital and reserves	0
(-) other deductions from capital and reserves	0
<b>Eligible shareholders' equity</b>	<b>1'145'841</b>
<b>Required shareholders' equity</b>	
Counterparty risks	100'069
- of which price risks arising from equities in the Bank's portfolio	4'822
Risks unrelated to counterparties	20'422
Market risks	49'298
- of which on interest rate instruments (general and specific market risk)	2'228
- of which on equities	4'527
- of which on currencies and precious metals	36'597
- of which on commodities	5'005
Operating risks	91'614
<b>Total</b>	<b>261'403</b>
AS-BIS: additional Swiss requirements for capital and reserves (multipliers)	57'601
<b>Total</b>	<b>319'004</b>
<b>Ratio of assessed shareholders' equity to required shareholders' equity under Swiss law</b>	<b>359%</b>
<b>BIS ratios in %</b>	
<b>Eligible core capital (including innovative instruments)</b>	<b>28.7%</b>
<b>Eligible shareholders' equity</b>	<b>28.7%</b>