

# Calculation of Shareholders' Equity at 30 june 2011

## Appendix

---

**Banque Privée  
Edmond de Rothschild S.A.  
Geneva**



**BANQUE PRIVÉE  
EDMOND DE ROTHSCHILD**

**BANQUE PRIVEE EDMOND DE ROTHSCHILD S.A., GENEVA**  
**CALCULATION OF SHAREHOLDERS' EQUITY AT 30 JUNE 2011**  
**APPENDIX**

**Geographic breakdown of counterparty risk (in CHF '000)**

<b>Credit commitments</b>	<b>Switzerland</b>	<b>Europe</b>	<b>Caribbean</b>	<b>North America</b>	<b>Latin America</b>	<b>Asia</b>	<b>Africa</b>	<b>Oceania</b>	<b>Total ex metals</b>
<b>Balance sheet / claims:</b>									
Cash and other liquid assets	80'562	1'035	0	115	0	0	0	0	81'712
Due from banks	895'113	2'293'425	426	31'596	2	11'843	497	99'534	3'332'436
- of which repo	760'992	1'987'379	0	0	0	0	0	0	2'748'370
Due from customers	348'660	222'612	189'485	17'529	8'375	21'689	869	2'781	811'999
Mortgage loans	10'532	2'900	0	0	0	0	0	0	13'432
Money market paper / Trading portfolios									
Financial investments / Holdings	481'334	70'353	1'949	5'400	2'660	2'719	0	6'299	570'715
Other assets	33'904	0	0	0	0	465	0	0	34'369
Positive replacement values	101'703	123'373	10'804	1'399	82	746	424	768	239'300

**Off-balance sheet**

Contingent liabilities /									
Credit commitments	61'966	15'115	4'829	1'571	1'470	1'247	987	360	87'545
Irrevocable liabilities	6'590	0	0	0	0	0	0	0	6'590
Liabilities for unpaid-in capital	2'500	0	0	0	0	0	0	0	2'500
Additions ("add-on")	72'626	161'131	4'989	1'156	123	304	238	530	241'096
<b>Total at 30.06.2011</b>	<b>2'095'490</b>	<b>2'889'944</b>	<b>212'482</b>	<b>58'767</b>	<b>12'712</b>	<b>39'013</b>	<b>3'015</b>	<b>110'272</b>	<b>5'421'694</b>
<b>Total at 31.12.2010</b>	<b>2'298'169</b>	<b>2'565'361</b>	<b>216'360</b>	<b>67'744</b>	<b>12'202</b>	<b>45'514</b>	<b>4'178</b>	<b>23'467</b>	<b>5'232'995</b>

**Geographic breakdown of nonperforming loans**

									<b>30.06.2011</b>	<b>31.12.2010</b>
Nonperforming loans to customers (gross value)	8'692	16	14	2	50	76	5	0	8'856	9'775
Individual valuation adjustments	8'692	16	14	2	50	76	5	0	8'856	9'775

**BANQUE PRIVEE EDMOND DE ROTHSCHILD S.A., GENEVA**  
**CALCULATION OF SHAREHOLDERS' EQUITY AT 30 JUNE 2011**  
**APPENDIX**

**Breakdown of counterparty risk by contract partner or sector** (in CHF '000)

<b>Credit commitments</b>	<b>Central governments and central banks</b>	<b>Banks and brokers</b>	<b>Due from public corporations</b>	<b>Companies</b>	<b>Retail</b>	<b>Equities</b>	<b>Other exposure</b>	<b>Total ex metals</b>
<b>Balance sheet / claims:</b>								
Cash and other liquid assets	76'629	0	0	0	0	0	5'083	81'712
Due from banks	0	3'309'838	0	20'502	2'096	0	0	3'332'436
- of which repo	0	2'748'370	0	0	0	0	0	2'748'370
Due from customers	1'568	22'274	674	467'035	318'791	0	1'656	811'999
Mortgage loans	0	362	0	426	12'644	0	0	13'432
Money market paper / Trading portfolios								
Financial investments / Holdings	452'251	34'710	5'292	52'358	0	20'871	5'233	570'715
Other assets	0	0	0	11	0	0	34'358	34'369
Positive replacement values	66	211'527	49	10'357	17'163	0	138	239'300
<b>Off-balance sheet</b>								
Contingent liabilities /								
Credit commitments	264	59'428	35	10'512	17'193	0	114	87'545
Irrevocable liabilities	0	0	6'590	0	0	0	0	6'590
Liabilities for unpaid-in capital	0	0	0	2'500	0	0	0	2'500
Additions ("add-on")	227	219'926	121	12'433	8'282	0	108	241'096
<b>Total at 30.06.2011</b>	<b>531'004</b>	<b>3'858'065</b>	<b>12'760</b>	<b>576'134</b>	<b>376'170</b>	<b>20'871</b>	<b>46'690</b>	<b>5'421'694</b>
<b>Total at 31.12.2010</b>	<b>278'469</b>	<b>4'053'238</b>	<b>11'957</b>	<b>467'169</b>	<b>374'867</b>	<b>14'557</b>	<b>32'738</b>	<b>5'232'995</b>

**BANQUE PRIVEE EDMOND DE ROTHSCHILD S.A., GENEVA**  
**CALCULATION OF SHAREHOLDERS' EQUITY AT 30 JUNE 2011**  
**APPENDIX**

**Breakdown of counterparty risk by weighting** (in CHF '000)

Statutory risk weightings

<b>Credit commitments</b>	<b>0%</b>	<b>20/25%</b>	<b>35%</b>	<b>50%</b>	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>250%</b>	<b>Total ex metals</b>
<b>Balance sheet / claims:</b>										
Cash and other liquid assets	81'712	0	0	0	0	0	0	0	0	81'712
Due from banks	2'748'370	533'271	0	40'765	0	10'030	0	0	0	3'332'436
- of which repo	2'748'370	0	0	0	0	0	0	0	0	2'748'370
Due from customers	698'843	773	0	298	39'337	72'748	0	0	0	811'999
Mortgage loans	1'820	0	0	0	0	11'612	0	0	0	13'432
Money market paper / Trading portfolios										
Financial investments / Holdings	456'289	43'507	0	36'578	0	24'322	0	10'019	0	570'715
Other assets	0	0	0	0	0	34'369	0	0	0	34'369
Positive replacement values	52'260	59'495	0	117'247	2'524	7'773	0	0	0	239'300
<b>Off-balance sheet</b>										
Contingent liabilities /										
Credit commitments	30'149	1'505	0	53'539	1'815	538	0	0	0	87'545
Irrevocable liabilities	0	6'590	0	0	0	0	0	0	0	6'590
Liabilities for unpaid-in capital	0	0	0	0	0	2'500	0	0	0	2'500
Additions ("add-on")	22'734	112'352	0	100'250	2'474	3'287	0	0	0	241'096
<b>Total at 30.06.2011</b>	<b>4'092'178</b>	<b>757'492</b>	<b>0</b>	<b>348'677</b>	<b>46'150</b>	<b>167'179</b>	<b>0</b>	<b>10'019</b>	<b>0</b>	<b>5'421'694</b>
<b>Total at 31.12.2010</b>	<b>4'003'707</b>	<b>719'371</b>	<b>0</b>	<b>306'395</b>	<b>39'685</b>	<b>153'492</b>	<b>0</b>	<b>10'345</b>	<b>0</b>	<b>5'232'995</b>

**BANQUE PRIVEE EDMOND DE ROTHSCHILD S.A., GENEVA**  
**CALCULATION OF SHAREHOLDERS' EQUITY AT 30 JUNE 2011**  
**APPENDIX**

**Counterparty risk / mitigation of counterparty risk (in CHF '000)**

<b>Credit commitments</b>	<b>Secured by recognised financial collateral</b>	<b>Secured by other collateral and credit derivatives</b>	<b>Mortgage collateral</b>	<b>Other</b>	<b>Unsecured</b>	<b>Total ex metals</b>
<b>Balance sheet / claims:</b>						
Cash and other liquid assets 1)	0	0	0	0	81'712	81'712
Due from banks	2'748'370	0	0	0	584'066	3'332'436
- of which repo	2'748'370	0	0	0	0	2'748'370
Due from customers	734'526	1'071	0	4'717	71'686	811'999
Mortgage loans	1'820	0	11'549	0	63	13'432
Money market paper / Trading portfolios						
Financial investments / Holdings	0	0	0	0	570'715	570'715
Other assets	0	0	0	0	34'369	34'369
Positive replacement values	28'547	0	0	23'713	187'039	239'300
<b>Off-balance sheet</b>						
Contingent liabilities /						
Credit commitments	27'873	571	0	2'276	56'825	87'545
Irrevocable liabilities	0	0	0	0	6'590	6'590
Liabilities for unpaid-in capital	0	0	0	0	2'500	2'500
Additions ("add-on")	21'019	0	0	1'715	218'362	241'096
<b>Total at 30.06.2011</b>	<b>3'562'155</b>	<b>1'642</b>	<b>11'549</b>	<b>32'421</b>	<b>1'813'928</b>	<b>5'421'694</b>
<b>Total at 31.12.2010</b>	<b>3'744'410</b>	<b>1'555</b>	<b>11'441</b>	<b>35'449</b>	<b>1'440'140</b>	<b>5'232'995</b>

1) of which KCHF 76'629 with the Swiss National Bank.