

Calculation of Shareholders' Equity at 30 june 2010

Appendix

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



**BANQUE PRIVÉE
EDMOND DE ROTHSCHILD**

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CALCULATION OF SHAREHOLDERS' EQUITY AT 30 JUNE 2010
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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	498'408	2'221'266	0	114	20'875	0	29'222	1'247	9'301	2'780'433
Due from customers	80'849	220'458	194	198'648	17'249	7'655	19'356	2'295	4'396	551'100
Mortgage loans	11'203	2'900	0	0	0	0	0	0	0	14'103
Financial investments /										
Debt securities / inventories	30'033	58'430	263	499	3'393	0	602	0	3'759	96'979
Other assets	23'320	0	0	0	0	0	0	0	0	23'320
Positive replacement values	52'196	292'404	642	30'237	5'674	568	1'168	99	733	383'721

Off-balance sheet

Contingent liabilities /										
Credit commitments	66'679	17'612	210	4'982	1'228	2'530	1'457	1'030	551	96'279
Irrevocable liabilities	5'176	0	0	0	0	0	0	0	0	5'176
Liabilities for unpaid-in capital	2'751	0	0	0	0	0	0	0	0	2'751
Additions	65'090	130'965	47	17'638	5'319	318	1'360	116	848	221'701
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-43'071	0	0	0	0	0	0	0	0	-43'071
Total at 30.06.10	792'634	2'944'035	1'356	252'118	53'738	11'071	53'165	4'787	19'588	4'132'492

Geographic breakdown of nonperforming loans

Loans to customers at 30.06.10

Nonperforming loans to customers (gross value)	10'656	76	0	20	4	43	0	5	0	10'804
Individual valuation adjustments	10'656	76	0	20	4	43	0	5	0	10'804

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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	2'779'628	0	0	805	0	0	2'780'433
Due from customers	1'388	39'118	940	170'140	333'659	0	5'855	551'100
Mortgage loans	0	373	0	453	13'277	0	0	14'103
Financial investments /								
Debt securities / inventories	27'512	22'944	5'350	23'806	0	15'827	1'540	96'979
Other assets	0	0	0	0	0	0	23'320	23'320
Positive replacement values	229	317'707	638	22'812	42'282	0	53	383'721
Off-balance sheet								
Contingent liabilities /								
Credit commitments	360	64'510	7	14'743	16'599	0	60	96'279
Irrevocable liabilities	0	0	5'176	0	0	0	0	5'176
Liabilities for unpaid-in capital	0	0	0	2'751	0	0	0	2'751
Additions	1'010	186'814	130	11'262	22'345	0	140	221'701
Inventories	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	0	0	-43'071	-43'071
Total at 30.06.10	30'499	3'411'094	12'241	245'967	428'967	15'827	-12'103	4'132'492

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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	2'404'913	326'661	0	48'055	0	804	0	0	0	2'780'433
Due from customers	378'001	4'575	0	218	30'216	138'090	0	0	0	551'100
Mortgage loans	4'224	0	0	0	0	9'879	0	0	0	14'103
Financial investments /										
Debt securities / inventories	30'641	28'602	0	19'066	0	6'477	0	12'193	0	96'979
Other assets	0	0	0	0	0	23'320	0	0	0	23'320
Positive replacement values	117'225	54'691	0	195'437	2'249	14'119	0	0	0	383'721
Off-balance sheet										
Contingent liabilities /										
Credit commitments	35'423	785	0	57'545	1'828	698	0	0	0	96'279
Irrevocable liabilities	0	5'176	0	0	0	0	0	0	0	5'176
Liabilities for unpaid-in capital	0	0	0	0	0	2'751	0	0	0	2'751
Additions	24'043	114'052	0	65'759	2'998	14'849	0	0	0	221'701
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-43'071	0	0	0	0	0	0	0	0	-43'071
Total at 30.06.10	2'951'399	534'542	0	386'080	37'291	210'987	0	12'193	0	4'132'492

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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	2'404'913	0	0	0	375'520	2'780'433
Due from customers	374'894	4'793	1'544	3'106	166'763	551'100
Mortgage loans	4'224	0	9'851	0	28	14'103
Financial investments /						
Debt securities / inventories	0	0	0	0	96'979	96'979
Other assets	0	0	0	0	23'320	23'320
Positive replacement values	75'207	0	0	42'018	266'496	383'721
Off-balance sheet						
Contingent liabilities /						
Credit commitments	35'168	571	0	255	60'285	96'279
Irrevocable liabilities	0	0	0	0	5'176	5'176
Liabilities for unpaid-in capital	0	0	0	0	2'751	2'751
Additions	21'912	0	0	2'131	197'658	221'701
Inventories	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	-43'071	-43'071
Total at 30.06.10	2'916'318	5'364	11'395	47'510	1'151'905	4'132'492