



**BANQUE PRIVEE EDMOND DE ROTHSCHILD S.A., GENEVA**  
**CALCULATION OF SHAREHOLDERS' EQUITY AT 30 JUNE 2009**  
**APPENDIX**

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

Credit commitments	Switzerland	Europe	Caribbean	North America	Latin America	Asia	Africa	Oceania	Total ex metals
<b>Balance sheet / claims:</b>									
Due from banks	391'053	1'299'989	392	16'436	0	29'519	316	2'168	1'739'873
Due from customers	47'203	181'459	169'227	40'018	4'103	8'727	2'141	706	453'584
Mortgage loans	10'601	258	0	34	0	0	0	0	10'893
Financial investments /									
Debt securities / inventories	26'286	59'434	737	3'978	0	100	0	746	91'281
Other assets	23'858	0	0	0	0	0	0	0	23'858
Positive replacement values	92'083	144'274	7'882	1'476	199	883	22	166	246'985

**Off-balance sheet**

Contingent liabilities /									
Credit commitments	71'741	30'935	4'391	3'539	1'407	1'518	1'256	155	114'942
Irrevocable liabilities	2'793	0	0	0	0	0	0	0	2'793
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0	0
Additions	53'678	118'905	4'946	660	138	357	41	169	178'894
Inventories	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-46'743	0	0	0	0	0	0	0	-46'743
<b>Total at 30.06.09</b>	<b>672'553</b>	<b>1'835'254</b>	<b>187'575</b>	<b>66'141</b>	<b>5'847</b>	<b>41'104</b>	<b>3'776</b>	<b>4'110</b>	<b>2'816'360</b>

**Geographic breakdown of nonperforming loans**

**Loans to customers at 30.06.09**

Nonperforming loans to customers (gross value)	9'106	212	82	3	43	0	3	3	9'452
Individual valuation adjustments	9'106	212	82	3	43	0	3	3	9'452



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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
<b>Balance sheet / claims:</b>								
Due from banks	0	1'737'341	0	0	2'532	0	0	1'739'873
Due from customers	12'867	35'406	1'113	132'887	266'247	0	5'064	453'584
Mortgage loans	101	501	0	555	9'736	0	0	10'893
Financial investments /								
Debt securities / inventories	35'611	18'407	5'855	13'889	0	15'479	2'040	91'281
Other assets	0	0	0	0	0	0	23'858	23'858
Positive replacement values	774	220'857	0	10'084	14'985	0	285	246'985
<b>Off-balance sheet</b>								
Contingent liabilities /								
Credit commitments	2'277	74'061	22	19'717	18'683	0	182	114'942
Irrevocable liabilities	0	0	2'793	0	0	0	0	2'793
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0
Additions	421	158'091	0	11'001	9'287	0	94	178'894
Inventories	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	0	0	-46'743	-46'743
<b>Total at 30.06.09</b>	<b>52'051</b>	<b>2'244'664</b>	<b>9'783</b>	<b>188'133</b>	<b>321'470</b>	<b>15'479</b>	<b>-15'220</b>	<b>2'816'360</b>



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**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</b>
<b>Balance sheet / claims:</b>										
Due from banks	1'536'175	160'576	0	40'590	0	2'532	0	0	0	1'739'873
Due from customers	354'043	850	0	131	20'771	76'820	0	969	0	453'584
Mortgage loans	1'435	0	0	0	0	9'458	0	0	0	10'893
Financial investments /										
Debt securities / inventories	37'962	25'024	0	13'635	0	2'017	0	12'643	0	91'281
Other assets	0	0	0	0	0	23'858	0	0	0	23'858
Positive replacement values	37'774	142'608	0	60'574	999	5'030	0	0	0	246'985
<b>Off-balance sheet</b>										
Contingent liabilities /										
Credit commitments	49'366	1'645	0	62'226	1'361	344	0	0	0	114'942
Irrevocable liabilities	0	2'793	0	0	0	0	0	0	0	2'793
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0	0	0
Additions	19'648	94'192	0	59'130	2'300	3'624	0	0	0	178'894
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-46'743	0	0	0	0	0	0	0	0	-46'743
<b>Total at 30.06.09</b>	<b>1'989'660</b>	<b>427'688</b>	<b>0</b>	<b>236'286</b>	<b>25'431</b>	<b>123'683</b>	<b>0</b>	<b>13'612</b>	<b>0</b>	<b>2'816'360</b>



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<b>Counterparty risk / mitigation of counterparty risk (in CHF '000)</b>					
<b>Credit commitments</b>	<b>Secured by recognised financial collateral</b>	<b>Secured by other collateral and credit derivatives</b>	<b>Secured guarantor</b>	<b>Other</b>	<b>Total</b>
<b>Balance sheet / claims:</b>					
Due from banks	0	0	0	0	0
Due from customers	352'397	981	1'702	1'646	356'726
Mortgage loans	1'435	0	8'921	0	10'356
Financial investments /					
Debt securities / inventories	0	0	0	0	0
Other assets	0	0	0	0	0
Positive replacement values	26'763	0	0	11'011	37'774
<b>Off-balance sheet</b>					
Contingent liabilities /					
Credit commitments	46'470	570	0	2'896	49'936
Irrevocable liabilities	0	0	0	0	0
Liabilities for unpaid-in capital	0	0	0	0	0
Additions	17'723	0	0	1'925	19'648
Inventories	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	0
<b>Total at 30.06.09</b>	<b>444'788</b>	<b>1'551</b>	<b>10'623</b>	<b>17'478</b>	<b>474'440</b>