



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

30.06.2009

(in CHF '000)

Calculation of shareholders' equity	
Eligible shareholders' equity	
Gross core capital (after deducting own shares)	554'050
of which minority interests	0
of which "novative" instruments	0
(-) statutory deduction	-8'571
(-) other items deductible from core capital	-110'097
= eligible core capital	435'382
+ complementary and additional capital and reserves	9'919
(-) other deductions from capital and reserves	0
Eligible shareholders' equity	445'301
Required shareholders' equity	
Counterparty risks	28'873
- of which price risks arising from equities in the Bank's portfolio	1'797
Risks unrelated to counterparties	6'199
Market risks	11'409
- of which on interest rate instruments (general and specific market risk)	3'169
- of which on equities	2'467
- of which on currencies and precious metals	512
- of which on commodities	5'261
Operating risks	35'299
Total	81'780
AS-BIS: additional Swiss requirements for capital and reserves (multipliers)	17'802
Total	99'582
Ratio of assessed shareholders' equity to required shareholders' equity under Swiss law	4.47
BIS ratios in %	
Eligible core capital (including innovative instruments)	35.0%
Eligible shareholders' equity	35.8%