



BANQUE PRIVÉE EDMOND DE ROTHSCHILD S.A., GENEVA
CALCULATION OF SHAREHOLDERS' EQUITY AT 31 DECEMBER 2008
APPENDIX

Geographic breakdown of counterparty risk (in CHF '000)

Credit commitments	Switzerland	Europe	Caribbean	North America	Latin America	Asia	Africa	Oceania	Total ex metals
Balance sheet / claims:									
Due from banks	226'775	1'006'142	276	53'007		11'669	4	1'632	1'299'505
Due from customers	42'094	341'003	48'881	30'050	9'267	8'760	1'856	885	482'796
Mortgage loans	7'234	365		17					7'616
Financial investments /									
Debt securities / inventories	24'195	67'786	746	3'416				1'689	97'832
Other assets	22'566								22'566
Positive replacement values	171'538	343'529	24'568	10'452	33	112	61	151	550'444
Off-balance sheet									
Contingent liabilities /									
Credit commitments	54'885	37'990	2'901	3'678	1'332	4'776	938	85	106'585
Irrevocable liabilities	2'793								2'793
Liabilities for unpaid-in capital									
Additions	59'929	138'589	8'810	3'652	34	296	18	50	211'378
Inventories	44	6	12			9			71
Valuation adjustments and general provisions	-38'993								-38'993
Total at 31.12.08	573'060	1'935'410	86'194	104'272	10'666	25'622	2'877	4'492	2'742'593

Geographic breakdown of nonperforming loans

Loans to customers at 31.12.08

Nonperforming loans to customers (gross value)	8'886	282	227	2	34	1	3	3	9'437
Individual valuation adjustments	8'886	282	227	2	34	1	3	3	9'437



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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		1'299'002			503			1'299'505
Due from customers	10'823	27'419	765	103'049	337'920		2'820	482'796
Mortgage loans	203	537		629	6'247			7'616
Financial investments /								
Debt securities / inventories	43'250	15'793	5'115	14'304		17'731	1'639	97'832
Other assets							22'566	22'566
Positive replacement values	3'830	487'042	26	15'686	43'312		547	550'443
Off-balance sheet								
Contingent liabilities /								
Credit commitments	5'867	57'013	11	16'428	27'141		126	106'586
Irrevocable liabilities			2'793					2'793
Liabilities for unpaid-in capital								
Additions	986	188'013	6	7'909	14'364		100	211'378
Inventories						71		71
Valuation adjustments and general provisions							-38'993	-38'993
Total at 31.12.08	64'959	2'074'819	8'716	158'005	429'487	17'802	-11'195	2'742'593



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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	719'126	475'166		104'710		503				1'299'505
Due from customers	191'671	783		128	25'938	258'579		5'697		482'796
Mortgage loans	1'517					6'099				7'616
Financial investments /										
Debt securities / inventories	45'322	25'668		11'411		747		14'684		97'832
Other assets						22'566				22'566
Positive replacement values	49'684	286'340		190'069	1'413	22'938				550'444
Off-balance sheet										
Contingent liabilities /										
Credit commitments	53'389	4'102		46'088	1'578	1'428				106'585
Irrevocable liabilities		2'793								2'793
Liabilities for unpaid-in capital										
Additions	18'072	103'610		79'826	2'204	7'666				211'378
Inventories								71		71
Valuation adjustments and general provisions	-38'993									-38'993
Total at 31.12.08	1'039'788	898'462	0	432'232	31'133	320'526	0	20'452	0	2'742'593



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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	Total
Balance sheet / claims:					
Due from banks					
Due from customers	191'195	912		476	192'583
Mortgage loans	1'517		5'553		7'070
Financial investments / Debt securities / inventories					
Other assets					
Positive replacement values	44'908			4'777	49'685
Off-balance sheet					
Contingent liabilities / Credit commitments	53'378	586		11	53'975
Irrevocable liabilities					
Liabilities for unpaid-in capital					
Additions	15'386			2'686	18'072
Inventories					
Valuation adjustments and general provisions					
Total at 31.12.08	306'384	1'498	5'553	7'950	321'385