



BANQUE PRIVEE EDMOND DE ROTHSCHILD S.A., GENEVA
CALCULATION OF SHAREHOLDERS' EQUITY AT 31 MARCH 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
Balance sheet / claims:									
Due from banks	53'857	939'781	80	22'806		2'510	24	944	1'020'002
Due from customers	42'854	183'004	39'358	39'043	6'441	17'148	1'733	792	330'373
Mortgage loans	10'779	216		93					11'088
Financial investments /									
Debt securities / inventories	28'484	57'872	0	3'812				705	90'873
Other assets	37'563								37'563
Positive replacement values	95'968	154'445	33'710	1'516	60	130	86	121	286'036
Off-balance sheet									
Contingent liabilities /									
Credit commitments	55'463	31'466	6'028	6'457	1'664	2'644	1'165	173	105'060
Irrevocable liabilities	2'793								2'793
Liabilities for unpaid-in capital									
Additions	49'447	109'023	10'706	817	104	387	28	111	170'623
Inventories	137	8	839			34			1'018
Valuation adjustments and general provisions	-42'784								-42'784
Total at 31.03.09	334'561	1'475'815	90'721	74'544	8'269	22'853	3'036	2'846	2'012'645

Geographic breakdown of nonperforming loans

Loans to customers at 31.03.09

Nonperforming loans to customers (gross value)	9'523	215	254	3	34	1	3	3	10'036
Individual valuation adjustments	9'523	215	254	3	34	1	3	3	10'036



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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		1'019'349			646			1'019'995
Due from customers	16'445	32'958	1'432	130'802	143'578		5'160	330'375
Mortgage loans	236	448		652	9'753			11'089
Financial investments /								0
Debt securities / inventories	35'405	17'464	5'628	11'610		19'127	1'639	90'873
Other assets							37'563	37'563
Positive replacement values	1'180	228'118		10'598	45'854		287	286'037
Off-balance sheet								
Contingent liabilities /								
Credit commitments	2'562	60'974	23	21'549	19'808		146	105'062
Irrevocable liabilities			2'793					2'793
Liabilities for unpaid-in capital								
Additions	971	147'892	15	7'855	13'838		53	170'624
Inventories						1'018		1'018
Valuation adjustments and general provisions							-42'784	-42'784
Total at 31.03.09	56'799	1'507'203	9'891	183'066	233'477	20'145	2'064	2'012'645



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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	682'051	269'717		67'585		646				1'019'999
Due from customers	224'587	850		130	21'264	81'200		2'344		330'375
Mortgage loans	1'516					9'572				11'088
Financial investments /										
Debt securities / inventories	39'305	22'992		12'906		2'618		13'052		90'873
Other assets						37'563				37'563
Positive replacement values	41'847	109'459		102'231	841	31'659				286'037
Off-balance sheet										
Contingent liabilities /										
Credit commitments	54'510	1'645		46'959	1'588	359				105'061
Irrevocable liabilities		2'793								2'793
Liabilities for unpaid-in capital										
Additions	17'292	81'803		61'888	1'431	8'208				170'622
Inventories								1'018		1'018
Valuation adjustments and general provisions	-42'784									-42'784
Total at 31.03.09	1'018'324	489'259	0	291'699	25'124	171'825	0	16'414	0	2'012'645



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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					0
Due from customers	222'874	980	1'546	1'713	227'113
Mortgage loans	1'516		9'027		10'543
Financial investments / Debt securities / inventories					0
Other assets					0
Positive replacement values	29'538			12'309	41'847
Off-balance sheet					
Contingent liabilities / Credit commitments	50'638	570		3'873	55'081
Irrevocable liabilities					0
Liabilities for unpaid-in capital					0
Additions	15'401			1'892	17'293
Inventories					0
Valuation adjustments and general provisions					0
Total at 31.03.09	319'967	1'550	10'573	19'787	351'877