

# Calculation of Shareholders' Equity at 31 March 2010

## Appendix

---

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



**BANQUE PRIVÉE  
EDMOND DE ROTHSCHILD**

**BANQUE PRIVEE EDMOND DE ROTHSCHILD S.A., GENEVA**  
**CALCULATION OF SHAREHOLDERS' EQUITY AT 31 MARCH 2010**  
**APPENDIX**

<b>Geographic breakdown of counterparty risk</b> (in CHF '000)										
<b>Credit commitments</b>	<b>Switzerland</b>	<b>Europe</b>	<b>Liechtenstein</b>	<b>Caribbean</b>	<b>North America</b>	<b>Latin America</b>	<b>Asia</b>	<b>Africa</b>	<b>Oceania</b>	<b>Total ex metals</b>
<b>Balance sheet / claims:</b>										
Due from banks	418'006	2'078'802	0	4'513	51'438	0	24'919	10	4'705	2'582'393
Due from customers	63'291	209'128	3'890	202'843	14'043	7'012	14'681	4'309	2'053	521'250
Mortgage loans	11'243	2'900	0	0	0	0	0	0	0	14'143
Financial investments /										
Debt securities / inventories	28'095	56'822	0	499	2'949	0	602	0	3'205	92'172
Other assets	30'885	0	0	0	0	0	0	0	0	30'885
Positive replacement values	32'525	175'641	45	6'747	2'529	370	1'457	20	440	219'774
<b>Off-balance sheet</b>										
Contingent liabilities /										
Credit commitments	68'051	17'801	156	5'700	1'779	2'906	1'777	1'300	499	99'969
Irrevocable liabilities	5'176	0	0	0	0	0	0	0	0	5'176
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0	0	0
Additions	57'962	161'618	49	9'447	9'709	409	1'552	28	397	241'171
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-40'243	0	0	0	0	0	0	0	0	-40'243
<b>Total at 31.03.10</b>	<b>674'991</b>	<b>2'702'712</b>	<b>4'140</b>	<b>229'749</b>	<b>82'447</b>	<b>10'697</b>	<b>44'988</b>	<b>5'667</b>	<b>11'299</b>	<b>3'766'690</b>
<b>Geographic breakdown of nonperforming loans</b>										
<b>Loans to customers at 31.03.10</b>										
Nonperforming loans to customers (gross value)	10'411	83	0	21	4	43	0	5	0	10'567
Individual valuation adjustments	10'411	83	0	21	4	43	0	5	0	10'567

**BANQUE PRIVEE EDMOND DE ROTHSCHILD S.A., GENEVA**  
**CALCULATION OF SHAREHOLDERS' EQUITY AT 31 MARCH 2010**  
**APPENDIX**

**Breakdown of counterparty risk by contract partner or sector (in CHF '000)**

<b>Credit commitments</b>	<b>Central governments and central banks</b>	<b>Banks and brokers</b>	<b>Due from public corporations</b>	<b>Companies</b>	<b>Retail</b>	<b>Equities</b>	<b>Other exposure</b>	<b>Total</b>
<b>Balance sheet / claims:</b>								
Due from banks	0	2'581'231	0	0	1'162	0	0	2'582'393
Due from customers	3'598	36'350	1'051	161'227	314'912	0	4'112	521'250
Mortgage loans	0	424	0	835	12'884	0	0	14'143
Financial investments /								
Debt securities / inventories	28'770	20'023	4'967	19'771	0	17'642	999	92'172
Other assets	0	0	0	0	0	0	30'885	30'885
Positive replacement values	937	188'689	0	17'400	12'726	0	22	219'774
<b>Off-balance sheet</b>								
Contingent liabilities /								
Credit commitments	394	66'964	7	14'933	17'633	0	38	99'969
Irrevocable liabilities	0	0	5'176	0	0	0	0	5'176
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0
Additions	1'437	214'354	0	12'824	12'520	0	36	241'171
Inventories	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	0	0	-40'243	-40'243
<b>Total at 31.03.10</b>	<b>35'136</b>	<b>3'108'035</b>	<b>11'201</b>	<b>226'990</b>	<b>371'837</b>	<b>17'642</b>	<b>-4'151</b>	<b>3'766'690</b>

**BANQUE PRIVEE EDMOND DE ROTHSCHILD S.A., GENEVA**  
**CALCULATION OF SHAREHOLDERS' EQUITY AT 31 MARCH 2010**  
**APPENDIX**

**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	2'014'027	500'735	0	66'469	0	1'162	0	0	0	2'582'393
Due from customers	370'031	816	0	108	32'646	116'666	0	983	0	521'250
Mortgage loans	5'040	0	0	0	0	9'103	0	0	0	14'143
Financial investments /										
Debt securities / inventories	34'270	26'841	0	15'136	0	4'182	0	11'743	0	92'172
Other assets	0	0	0	0	0	30'885	0	0	0	30'885
Positive replacement values	65'074	20'373	0	129'790	1'172	3'365	0	0	0	219'774

**Off-balance sheet**

Contingent liabilities /										
Credit commitments	36'040	1'572	0	58'868	2'771	718	0	0	0	99'969
Irrevocable liabilities	0	5'176	0	0	0	0	0	0	0	5'176
Liabilities for unpaid-in capital	0	0	0	0	0	0	0	0	0	0
Additions	24'918	118'260	0	89'926	1'110	6'957	0	0	0	241'171
Inventories	0	0	0	0	0	0	0	0	0	0
Valuation adjustments and general provisions	-40'243	0	0	0	0	0	0	0	0	-40'243
<b>Total at 31.03.10</b>	<b>2'509'157</b>	<b>673'773</b>	<b>0</b>	<b>360'297</b>	<b>37'699</b>	<b>173'038</b>	<b>0</b>	<b>12'726</b>	<b>0</b>	<b>3'766'690</b>

**BANQUE PRIVEE EDMOND DE ROTHSCHILD S.A., GENEVA**  
**CALCULATION OF SHAREHOLDERS' EQUITY AT 31 MARCH 2010**  
**APPENDIX**

<b>Counterparty risk / mitigation of counterparty risk</b> (in CHF '000)						
<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>Unsecured</b>	<b>Total</b>
<b>Balance sheet / claims:</b>						
Due from banks	2'014'028	0	0	0	568'365	2'582'393
Due from customers	368'944	894	1'524	1'086	148'802	521'250
Mortgage loans	5'040	0	9'103	0	0	14'143
Financial investments /						
Debt securities / inventories	0	0	0	0	92'172	92'172
Other assets	0	0	0	0	30'885	30'885
Positive replacement values	47'661	0	0	17'412	154'701	219'774
<b>Off-balance sheet</b>						
Contingent liabilities /						
Credit commitments	35'956	571	0	84	63'358	99'969
Irrevocable liabilities	0	0	0	0	5'176	5'176
Liabilities for unpaid-in capital	0	0	0	0	0	0
Additions	22'843	0	0	2'075	216'253	241'171
Inventories	0	0	0	0	0	0
Valuation adjustments and general provisions	0	0	0	0	-40'243	-40'243
<b>Total at 31.03.10</b>	<b>2'494'472</b>	<b>1'465</b>	<b>10'627</b>	<b>20'657</b>	<b>1'239'469</b>	<b>3'766'690</b>