

Calculation of Consolidated Shareholders' Equity at 30 june 2010

Appendix

**Banque Privée Edmond de Rothschild
Group**



**BANQUE PRIVÉE
EDMOND DE ROTHSCHILD**

BANQUE PRIVEE EDMOND DE ROTHSCHILD GROUP
CALCULATION OF CONSOLIDATED SHAREHOLDERS' EQUITY AT 30 JUNE 2010
APPENDIX

Geographic breakdown of counterparty risk (in CHF '000)

| Credit commitments | Switzerland | Europe | Liechtenstein | Caribbean | North America | Latin America | Asia | Africa | Oceania | Total ex metals |
|--------------------------------|-------------|-----------|---------------|-----------|---------------|---------------|--------|--------|---------|-----------------|
| Balance sheet / claims: | | | | | | | | | | |
| Due from banks | 818'687 | 6'346'096 | 0 | 2'090 | 137'588 | 903 | 46'013 | 1'546 | 10'148 | 7'363'071 |
| Due from customers | 133'022 | 838'658 | 1'643 | 358'547 | 24'870 | 10'687 | 32'467 | 33'774 | 8'102 | 1'441'770 |
| Mortgage loans | 12'191 | 2'900 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 15'091 |
| Financial investments / | | | | | | | | | | |
| Debt securities / inventories | 139'372 | 117'331 | 263 | 6'308 | 9'299 | 0 | 687 | 0 | 14'407 | 287'667 |
| Other assets | 46'062 | 94'035 | 4 | 13'423 | 85 | 106 | 2 | 0 | 1 | 153'718 |
| Positive replacement values | 51'666 | 340'789 | 861 | 40'281 | 5'703 | 1'099 | 1'323 | 172 | 775 | 442'669 |

Off-balance sheet

| | | | | | | | | | | |
|--|------------------|------------------|--------------|----------------|----------------|---------------|---------------|---------------|---------------|------------------|
| Contingent liabilities / | | | | | | | | | | |
| Credit commitments | 10'852 | 62'283 | 316 | 48'666 | 2'217 | 2'826 | 1'706 | 3'001 | 590 | 132'457 |
| Irrevocable liabilities | 6'073 | 4'807 | 0 | 5'470 | 294 | 344 | 87 | 1'023 | 101 | 18'198 |
| Liabilities for unpaid-in capital | 2'751 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2'751 |
| Additions | 64'911 | 124'095 | 78 | 19'611 | 5'491 | 736 | 1'659 | 159 | 860 | 217'600 |
| Inventories | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Valuation adjustments and general provisions | -65'627 | -23'779 | 0 | -2 | 0 | 0 | 0 | 0 | 0 | -89'408 |
| Total at 30.06.10 | 1'219'960 | 7'907'215 | 3'165 | 494'394 | 185'547 | 16'701 | 83'944 | 39'675 | 34'984 | 9'985'584 |

Geographic breakdown of nonperforming loans

Loans to customers at 30.06.10

| | | | | | | | | | | |
|--|--------|-----|---|-----|---|----|---|---|---|--------|
| Nonperforming loans to customers (gross value) | 10'661 | 181 | 5 | 219 | 4 | 44 | 1 | 6 | 0 | 11'121 |
| Individual valuation adjustments | 10'661 | 181 | 5 | 219 | 4 | 44 | 1 | 6 | 0 | 11'121 |

BANQUE PRIVEE EDMOND DE ROTHSCHILD GROUP
CALCULATION OF CONSOLIDATED SHAREHOLDERS' EQUITY AT 30 JUNE 2010
APPENDIX

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 | 0 | 7'362'266 | 0 | 0 | 805 | 0 | 0 | 7'363'071 |
| Due from customers | 3'094 | 75'166 | 962 | 726'599 | 629'782 | 0 | 6'167 | 1'441'770 |
| Mortgage loans | 0 | 373 | 0 | 587 | 14'131 | 0 | 0 | 15'091 |
| Financial investments / | | | | | | | | |
| Debt securities / inventories | 80'774 | 104'253 | 17'032 | 37'405 | 0 | 41'609 | 6'594 | 287'667 |
| Other assets | 180 | 34'238 | 58'518 | 5'556 | 790 | 0 | 54'436 | 153'718 |
| Positive replacement values | 543 | 131'161 | 1'139 | 260'854 | 48'882 | 0 | 90 | 442'669 |
| Off-balance sheet | | | | | | | | |
| Contingent liabilities / | | | | | | | | |
| Credit commitments | 360 | 3'146 | 1'276 | 57'889 | 69'724 | 0 | 62 | 132'457 |
| Irrevocable liabilities | 0 | 897 | 5'176 | 3'031 | 9'094 | 0 | 0 | 18'198 |
| Liabilities for unpaid-in capital | 0 | 0 | 0 | 2'751 | 0 | 0 | 0 | 2'751 |
| Additions | 1'074 | 130'902 | 163 | 58'928 | 26'339 | 0 | 194 | 217'600 |
| Inventories | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Valuation adjustments and general provisions | 0 | 0 | 0 | 0 | 0 | 0 | -89'408 | -89'408 |
| Total at 30.06.10 | 86'025 | 7'842'402 | 84'266 | 1'153'600 | 799'547 | 41'609 | -21'865 | 9'985'584 |

BANQUE PRIVEE EDMOND DE ROTHSCHILD GROUP
CALCULATION OF CONSOLIDATED SHAREHOLDERS' EQUITY AT 30 JUNE 2010
APPENDIX

| 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 | 5'472'436 | 1'670'120 | 0 | 219'709 | 0 | 806 | 0 | 0 | 0 | 7'363'071 |
| Due from customers | 726'056 | 35'772 | 0 | 218 | 82'523 | 596'580 | 0 | 621 | 0 | 1'441'770 |
| Mortgage loans | 4'583 | 0 | 0 | 0 | 0 | 10'508 | 0 | 0 | 0 | 15'091 |
| Financial investments / | | | | | | | | | | |
| Debt securities / inventories | 80'271 | 110'187 | 0 | 46'176 | 0 | 19'788 | 0 | 31'245 | 0 | 287'667 |
| Other assets | 639 | 33'866 | 0 | 2 | 66 | 119'145 | 0 | 0 | 0 | 153'718 |
| Positive replacement values | 239'658 | 76'681 | 0 | 47'063 | 2'519 | 76'742 | 0 | 6 | 0 | 442'669 |
| Off-balance sheet | | | | | | | | | | |
| Contingent liabilities / | | | | | | | | | | |
| Credit commitments | 86'351 | 1'524 | 0 | 206 | 5'017 | 39'359 | 0 | 0 | 0 | 132'457 |
| Irrevocable liabilities | 5'394 | 5'176 | 0 | 897 | 6'107 | 616 | 0 | 8 | 0 | 18'198 |
| Liabilities for unpaid-in capital | 0 | 0 | 0 | 0 | 0 | 2'751 | 0 | 0 | 0 | 2'751 |
| Additions | 48'061 | 98'161 | 0 | 27'493 | 3'494 | 40'389 | 0 | 2 | 0 | 217'600 |
| Inventories | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Valuation adjustments and general provisions | -89'408 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -89'408 |
| Total at 30.06.10 | 6'574'041 | 2'031'487 | 0 | 341'764 | 99'726 | 906'684 | 0 | 31'882 | 0 | 9'985'584 |

BANQUE PRIVEE EDMOND DE ROTHSCHILD GROUP
CALCULATION OF CONSOLIDATED SHAREHOLDERS' EQUITY AT 30 JUNE 2010
APPENDIX

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 | Unsecured | Total |
|--|---|---|--------------------------|---------------|------------------|------------------|
| Balance sheet / claims: | | | | | | |
| Due from banks | 5'987'785 | 0 | 0 | 0 | 1'375'286 | 7'363'071 |
| Due from customers | 711'385 | 32'902 | 1'544 | 14'671 | 681'268 | 1'441'770 |
| Mortgage loans | 4'583 | 0 | 10'480 | 0 | 28 | 15'091 |
| Financial investments / | | | | | | |
| Debt securities / inventories | 0 | 0 | 0 | 0 | 287'667 | 287'667 |
| Other assets | 420 | 266 | 0 | 0 | 153'032 | 153'718 |
| Positive replacement values | 237'779 | 0 | 0 | 1'880 | 203'010 | 442'669 |
| Off-balance sheet | | | | | | |
| Contingent liabilities / | | | | | | |
| Credit commitments | 86'038 | 0 | 0 | 1'439 | 44'980 | 132'457 |
| Irrevocable liabilities | 4'994 | 0 | 0 | 754 | 12'451 | 18'198 |
| Liabilities for unpaid-in capital | 0 | 0 | 0 | 0 | 2'751 | 2'751 |
| Additions | 47'662 | 0 | 0 | 399 | 169'539 | 217'600 |
| Inventories | 0 | 0 | 0 | 0 | 0 | 0 |
| Valuation adjustments and general provisions | 0 | 0 | 0 | 0 | -89'408 | -89'408 |
| Total at 30.06.10 | 7'080'646 | 33'168 | 12'024 | 19'143 | 2'840'604 | 9'985'584 |