

Calculation of Consolidated Shareholders' Equity at 30 june 2011

Appendix

**Banque Privée Edmond de Rothschild
Group**



**BANQUE PRIVÉE
EDMOND DE ROTHSCHILD**

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CALCULATION OF CONSOLIDATED SHAREHOLDERS' EQUITY AT 30 JUNE 2011
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:									
Cash and other liquid assets	224'249	239'477	0	182	5	1	0	0	463'914
Due from banks	988'645	6'264'861	1'935	109'804	537	42'254	1'093	100'222	7'509'349
- of which repo	760'992	5'161'262	0	0	0	0	0	0	5'922'254
Due from customers	394'449	881'089	277'256	29'484	13'496	32'849	30'882	8'255	1'667'759
Mortgage loans	11'179	2'900	0	0	0	0	0	0	14'079
Money market paper / Trading portfolios									
Financial investments / Holdings	565'239	136'733	5'755	12'379	2'660	2'810	0	16'648	742'224
Other assets	42'214	84'979	13'631	1'503	59	468	0	1	142'856
Positive replacement values	105'054	161'342	16'438	1'897	230	956	451	914	287'282
Off-balance sheet									
Contingent liabilities /									
Credit commitments	67'921	32'885	44'059	2'395	2'772	1'530	2'738	396	154'695
Irrevocable liabilities	6'590	8'869	0	0	0	0	0	0	15'459
Liabilities for unpaid-in capital	2'500	0	0	0	0	0	0	0	2'500
Additions ("add-on")	73'322	120'796	7'924	1'321	293	824	297	681	205'458
Total at 30.06.2011	2'481'361	7'933'929	366'998	158'965	20'052	81'692	35'460	127'117	11'205'574
Total at 31.12.2010	2'741'178	8'321'099	411'470	197'569	18'183	90'247	32'404	41'095	11'853'245

Geographic breakdown of nonperforming loans									30.06.2011	31.12.2010
Nonperforming loans to customers (gross value)	8'692	63	21	2	50	78	7	0	8'913	10'014
Individual valuation adjustments	8'692	63	21	2	50	78	7	0	8'913	10'014

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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 ex metals
Balance sheet / claims:								
Cash and other liquid assets	454'323	0	0	0	0	0	9'591	463'914
Due from banks	48'284	7'437'619	0	21'350	2'096	0	0	7'509'349
- of which repo	0	5'922'254	0	0	0	0	0	5'922'254
Due from customers	2'538	68'291	683	899'303	694'232	0	2'712	1'667'759
Mortgage loans	0	362	0	546	13'171	0	0	14'079
Money market paper / Trading portfolios								
Financial investments / Holdings	496'738	91'527	16'984	86'900	0	41'774	8'300	742'224
Other assets	0	20'256	0	24'760	376	0	97'464	142'856
Positive replacement values	78	194'082	49	69'535	23'316	0	223	287'282
Off-balance sheet								
Contingent liabilities /								
Credit commitments	264	57'759	1'198	47'682	47'678	0	114	154'695
Irrevocable liabilities	0	0	6'590	0	8'869	0	0	15'459
Liabilities for unpaid-in capital	0	0	0	2'500	0	0	0	2'500
Additions ("add-on")	239	137'212	121	55'903	11'777	0	204	205'458
Total at 30.06.2011	1'002'464	8'007'108	25'626	1'208'479	801'515	41'774	118'607	11'205'574
Total at 31.12.2010	955'440	8'950'468	24'824	953'543	804'066	40'621	124'283	11'853'245

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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 ex metals
Balance sheet / claims:										
Cash and other liquid assets	463'914	0	0	0	0	0	0	0	0	463'914
Due from banks	5'970'544	1'388'610	0	139'316	0	10'878	0	0	0	7'509'349
- of which repo	5'922'254	0	0	0	0	0	0	0	0	5'922'254
Due from customers	1'006'780	41'569	0	298	113'456	505'055	0	601	0	1'667'759
Mortgage loans	2'180	0	0	0	0	11'899	0	0	0	14'079
Money market paper / Trading portfolios										
Financial investments / Holdings	494'732	125'927	0	59'874	0	35'821	0	25'871	0	742'224
Other assets	288	20'244	0	7	114	122'203	0	0	0	142'856
Positive replacement values	85'432	90'799	0	94'603	2'547	13'901	0	0	0	287'282
Off-balance sheet										
Contingent liabilities /										
Credit commitments	67'217	2'680	0	54'660	4'464	25'674	0	0	0	154'695
Irrevocable liabilities	0	6'590	0	0	0	8'869	0	0	0	15'459
Liabilities for unpaid-in capital	0	0	0	0	0	2'500	0	0	0	2'500
Additions ("add-on")	53'287	90'748	0	41'788	2'594	17'041	0	0	0	205'458
Total at 30.06.2011	8'144'372	1'767'167	0	390'546	123'175	753'841	0	26'472	0	11'205'574
Total at 31.12.2010	7'962'927	2'407'441	0	480'734	105'294	869'114	0	27'735	0	11'853'245

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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	Mortgage collateral	Other	Unsecured	Total ex metals
Balance sheet / claims:						
Cash and other liquid assets 1)	0	0	0	0	463'914	463'914
Due from banks	6'350'815	0	0	0	1'158'534	7'509'349
- of which repo	5'922'254	0	0	0	0	5'922'254
Due from customers	1'485'968	41'149	0	12'058	128'584	1'667'759
Mortgage loans	2'180	0	11'835	0	63	14'079
Money market paper / Trading portfolios						
Financial investments / Holdings	0	0	0	0	742'224	742'224
Other assets	287	362	0	0	142'206	142'856
Positive replacement values	85'289	364	0	143	201'486	287'282
Off-balance sheet						
Contingent liabilities /						
Credit commitments	64'932	571	0	1'397	87'794	154'695
Irrevocable liabilities	0	0	0	0	15'459	15'459
Liabilities for unpaid-in capital	0	0	0	0	2'500	2'500
Additions ("add-on")	53'268	0	0	19	152'172	205'458
Total at 30.06.2011	8'042'739	42'446	11'835	13'618	3'094'935	11'205'574
Total at 31.12.2010	8'668'247	29'374	14'177	151'523	2'989'924	11'853'245

1) of which KCHF 454'323 with the Swiss National Bank and Central Bank of Luxembourg.