



BANQUE PRIVÉE EDMOND DE ROTHSCHILD GROUP
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	590'476	4'888'522	3'998	221'676	834	37'519	101	3'634	5'746'760
Due from customers	122'905	1'138'140	212'184	89'721	16'473	25'399	21'319	4'256	1'630'397
Mortgage loans	8'186	391		61		6			8'644
Financial investments /									
Debt securities / inventories	124'343	143'424	12'866	17'444		8'335		1'689	308'101
Other assets	34'611	130'375	29'663	430	124	537		7	195'747
Positive replacement values	184'185	366'287	38'831	10'848	611	475	410	1'049	602'696

Off-balance sheet

Contingent liabilities /									
Credit commitments	56'700	91'341	69'847	4'141	1'532	5'151	1'911	114	230'737
Irrevocable liabilities	3'921	3'550	6'442	436	215	40	277		14'881
Liabilities for unpaid-in capital									
Additions	60'003	176'997	15'563	3'955	267	437	159	215	257'596
Inventories	43	6	34			9			92
Valuation adjustments and general provisions	-89'764	-24'771	-437						-114'972
Total at 31.12.08	1'095'609	6'914'262	388'991	348'712	20'056	77'908	24'177	10'964	8'880'679

Geographic breakdown of nonperforming loans

Loans to customers at 31.12.08

Nonperforming loans to customers (gross value)	8'917	2'132	378	2	34	1	3	3	11'469
Individual valuation adjustments	8'917	2'132	378	2	34	1	3	3	11'469



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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		5'746'257			503			5'746'760
Due from customers	17'989	104'481	9'718	874'041	621'002		3'165	1'630'396
Mortgage loans	203	537		814	7'090			8'644
Financial investments /								
Debt securities / inventories	89'862	118'499	5'628	39'802		52'664	1'647	308'102
Other assets	160	17'119	49'426	7'146	6'039		115'856	195'746
Positive replacement values	7'060	374'145	48	168'301	52'593		548	602'695
Off-balance sheet								
Contingent liabilities /								
Credit commitments	6'133	54'499	264	89'663	80'053		126	230'738
Irrevocable liabilities		625	2'793	1'642	9'820			14'880
Liabilities for unpaid-in capital								
Additions	4'071	121'260	11	103'316	17'350		11'589	257'597
Inventories						93		93
Valuation adjustments and general provisions							-114'972	-114'972
Total at 31.12.08	125'478	6'537'422	67'888	1'284'725	794'450	52'757	17'959	8'880'679



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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	3'261'750	2'117'432		367'075		503				5'746'760
Due from customers	794'620	78'349		128	68'477	680'680		8'142		1'630'396
Mortgage loans	1'854					6'790				8'644
Financial investments /										
Debt securities / inventories	88'256	111'377		44'039		19'856		44'574		308'102
Other assets	3'088	16'262		24	187	176'185				195'746
Positive replacement values	165'679	268'231		98'961	2'348	67'463		13		602'695
Off-balance sheet										
Contingent liabilities /										
Credit commitments	114'177	1'586		46'311	3'591	65'073				230'738
Irrevocable liabilities	4'122	2'793		625	6'579	754		7		14'880
Liabilities for unpaid-in capital										
Additions	76'425	87'817		30'329	2'472	60'550		4		257'597
Inventories								93		93
Valuation adjustments and general provisions	-114'972									-114'972
Total at 31.12.08	4'394'999	2'683'847	0	587'492	83'654	1'077'854	0	52'833	0	8'880'679



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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	777'625	70'468		16'995	865'088
Mortgage loans	1'854		6'243		8'097
Financial investments / Debt securities / inventories					
Other assets	2'900	3'851		28	6'779
Positive replacement values	165'674	10'489		5	176'168
Off-balance sheet					
Contingent liabilities / Credit commitments	110'656	622		3'519	114'797
Irrevocable liabilities	2'945			1'177	4'122
Liabilities for unpaid-in capital					
Additions	75'535	1'707		890	78'132
Inventories					
Valuation adjustments and general provisions					
Total at 31.12.08	1'137'189	87'137	6'243	22'614	1'253'183