

MULTI ASSET STRATEGY - BALANCED (CHF)

Investment Facts as of September 11, 2009

The portfolio is invested in a combination of growth-oriented and safety-oriented funds and provides a solid basis for midterm capital growth. The broadly diversified portfolio contains the asset categories: equities (according to regions and themes), emerging markets, commodities, precious metals, real estate, private equity, hedge funds, convertible bonds as well as bonds and money market funds.

Targets

Recommended investment horizon	7 years
Target return p.a.	5.50%
Target risk p.a.	9.00%

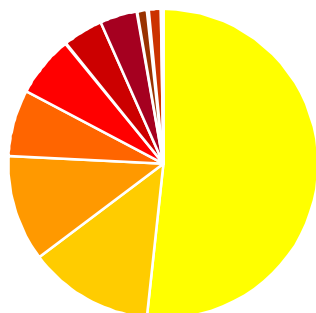
Performance

YTD	1.0%
2008	-21.6%
2007	-0.5%
2006*	4.5%

*since inception January 16, 2006

Asset Allocation

Alternative Investments	51.64%
Money Market	12.96%
Fixed Income	11.30%
Emerging Markets	6.83%
Real Estate	6.49%
Blue Chip Equities	4.21%
Natural Resources	3.67%
Gold	1.33%
Special Themes	1.31%
Convertible Bonds	0.25%
Currency Hedging	0.00%



Holdings*

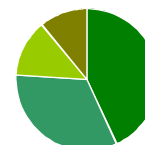
*DiversifiedAlternativeInvestm. Cert. DE00BC0CUR4	26.46%
*Diversified Alt. Investm. Cert. II GB00B2Q96C82	16.10%
PictetMoneyMarketCHF	12.96%
MSF Fixed Income	11.30%
*Nomura-AllStarFund	9.07%
*Public Private Real Estate Fund	4.41%
GSGlobalCoreEquityPortfolio	1.84%
Ashmore	1.76%
GSEnhancedOilParticipation	1.61%
GS Brazil Bovespa open end certificate	1.57%
JPMorganEmergingMarkets	1.36%
MLIIF World Gold	1.33%
DWSZurichInvestAktien	1.23%
GS Europe Core Equity Portfolio	1.14%
CSEuroreal	1.13%
MLIIF World Energy	0.97%
GSNext11Zertifikat	0.73%
JP Morgan Latin America Equity	0.72%
Clariden Leu Infrastructure	0.71%
MLIIF World Mining	0.71%
JPMorganRussiaA-USD	0.70%
Sarasin New Power	0.60%
CSPortfolioReal	0.56%
CS Asian Property	0.40%
SAMSustainableWater	0.39%
RMF Convertible	0.25%
*Nomura-AllWeatherCertificate	12.22%

The Nomura - All Weather Certificate includes shares in the Platinum All Weather Fund. This fund invests indirectly with Bernard L. Madoff Investment Securities LLC. The fund is unable to calculate the net asset value, but it is likely that the shares could be written down to zero. The individual account statements still show the positions at their previous value, as the write down is not yet in effect.

* Unredeemable at the present time.

Currency Allocation (after hedging)

EUR	43.00%
USD	33.00%
CHF	13.00%
Others	11.00%



* The fund allocation as well as the selection of investment funds may vary over time. Information and recommendations provided subject to change without notice and cannot be deemed as binding. Investors should note that the performance of fund-linked insurance tracks the value of the selected fund portfolio. Performance figures do not consider policy risk premiums and costs. Past performance is no guarantee of future results.