

MULTI ASSET STRATEGY - FIXED INCOME (CHF)

Investment Facts as of September 11, 2009

The portfolio is invested in broadly diversified bond funds denominated in various currencies. Money market funds are included as well. In order to optimize return, the portfolio contains convertible bonds and conservative real estate and hedge funds.

Targets

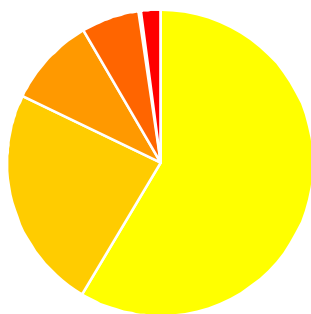
Recommended investment horizon	4 years
Target return p.a.	3.00%
Target risk p.a.	3.50%

Performance

YTD	0.3%
2008	-10.1%
2007	-4.1%
2006	-0.2%
2005	2.6%
2004	1.7%
2003	3.8%
2002	3.1%

Asset Allocation

Alternative Investments	58.48%
Fixed Income	23.86%
Real Estate	9.19%
Money Market	6.24%
Convertible Bonds	2.22%
Currency Hedging	0.00%



Holdings*

*DiversifiedAlternativeInv. CertificateDE000BC0CUR4		38.87%
MSF Fixed Income	LU0154034382	23.86%
*DiversifiedAlt. Inv. CertificateII	GB00B2Q96C82	19.67%
Pictet Money Market CHF	CH0011292312	6.24%
*PublicPrivateRealEstateFund	XS0334587549	5.87%
RMF Convertible	LU0114314536	2.22%
CSEuroreal	DE0009805002	1.21%
CS Portfolio Real	DE0009751453	1.18%
CSAsianProperty	LU0220210792	0.93%

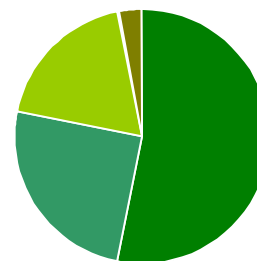
*Nomura-AllWeatherCertificate	DE000NM0AA43	21.37%
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The Nomura - All Weather Certificate includes shares in the Platinum All Weather Fund. This fund invests indirectly with Bernard L. Madoff Investment Securities LLC. The fund is unable to calculate 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	53.00%
USD	25.00%
CHF	19.00%
Others	3.00%



* 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.