FX Manager

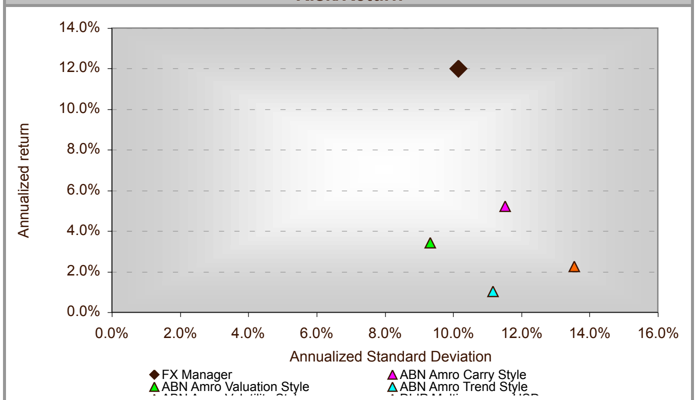
Period: 30.4.1996 to 28.2.2009

Monthly periods: 154

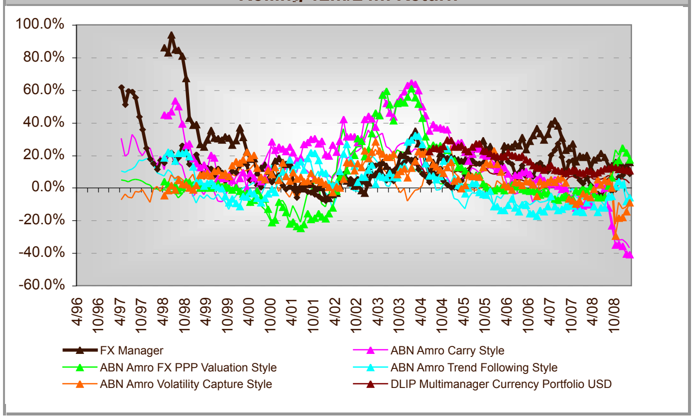
Core Statistics

	FX Manager	ABN Amro Carry Style	ABN Amro FX PPP Valuation Style	ABN Amro Trend Following Style	ABN Amro Volatility Capture Style	DLIP Multimanager Currency Portfolio USD
Annual Return	**12.01%**	**5.23%**	**3.45%**	**1.05%**	**2.26%**	#N/A
Annual Volatility	**10.14%**	**11.52%**	**9.32%**	**11.16%**	**13.54%**	#N/A
Sharpe Ratio	0.79	0.11	-0.06	-0.26	-0.13	#N/A
Best/Worst Month	13.8% / -6.2%	6.8% / -15.9%	12.0% / -8.3%	8.5% / -12.7%	15.4% / -29.3%	4.1% / -1.0%
% of Positive Months	63%	63%	52%	49%	63%	#N/A
Avg. Pos Month/Neg. Month	2.6% / -1.8%	2.4% / -2.7%	2.0% / -1.5%	2.7% / -2.3%	2.1% / -2.9%	#N/A
Largest Drawdown	-11.1%	-43.9%	-25.9%	-28.9%	-32.7%	#N/A
Recovery MaxDD/Largest Rec.	16/18	#N/A	12/40	#N/A	#N/A	#N/A
Alpha [Significance]		0.9% / [3.8]	1.0% / [4.1]	1.0% / [4.2]	1.0% / [4.3]	#N/A
Beta [Significance]		0.2 / [3.4]	0.1 / [0.7]	0.1 / [1.8]	-0.1 / [-1.5]	#N/A
Up/Down Beta		0.3 / 0.0	0.0 / 0.4	0.1 / 0.1	-0.1 / -0.2	#N/A
Correlation (R^2)		0.3 / [7%]	0.1 / [0%]	0.1 / [2%]	-0.1 / [1%]	#N/A
Up/Down Correlation		0.2 / 0.0	0.0 / 0.2	0.1 / 0.1	-0.1 / -0.2	#N/A
VaR/CVaR hist. (98%)	-5.0% / -5.5%	-8.5% / -11.3%	-5.3% / -6.3%	-5.6% / -8.1%	-6.7% / -13.5%	#N/A
Var/CVaR mod (98%)	-4.4% / -5.9%	-9.0% / -12.8%	-4.6% / -6.4%	-7.0% / -9.0%	-16.9% / -32.2%	#N/A

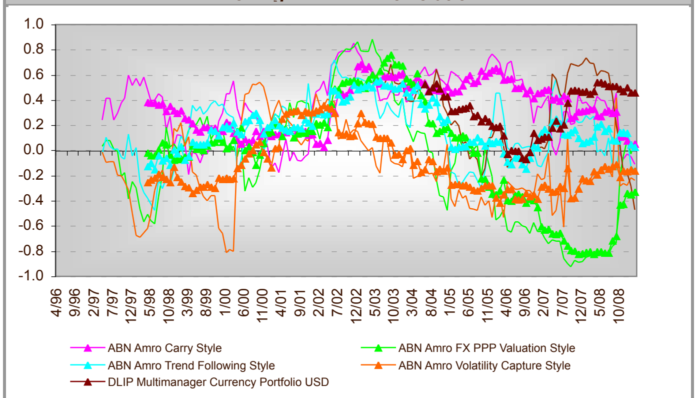
Risk/Return



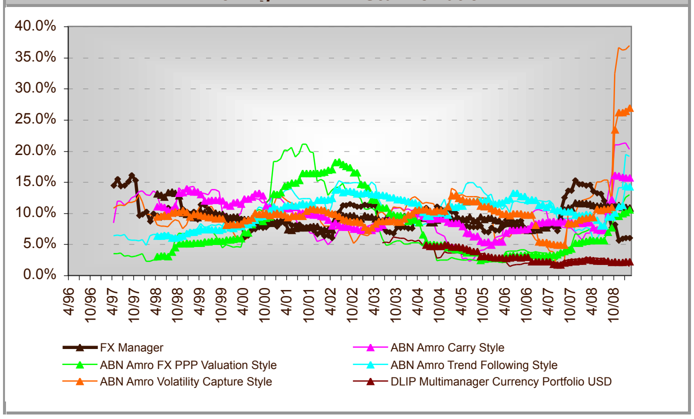
Rolling 12m/24m Return



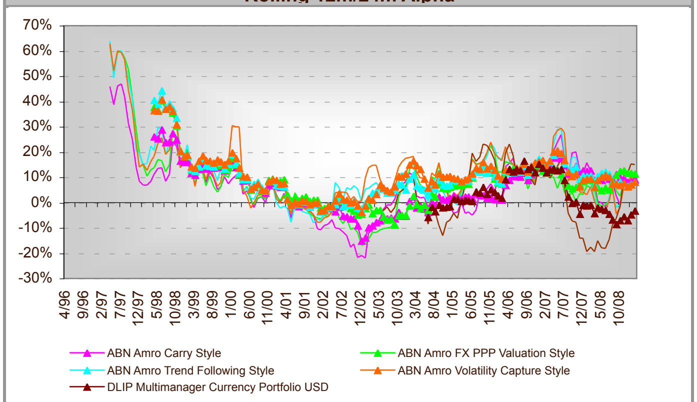
Rolling 12m/24m Correlation



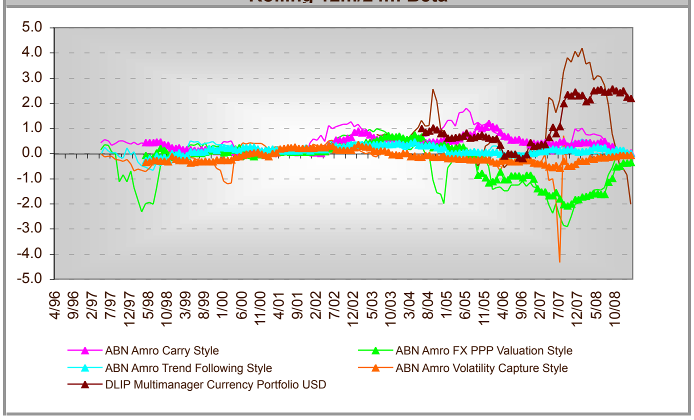
Rolling 12m/24m Std. Deviation



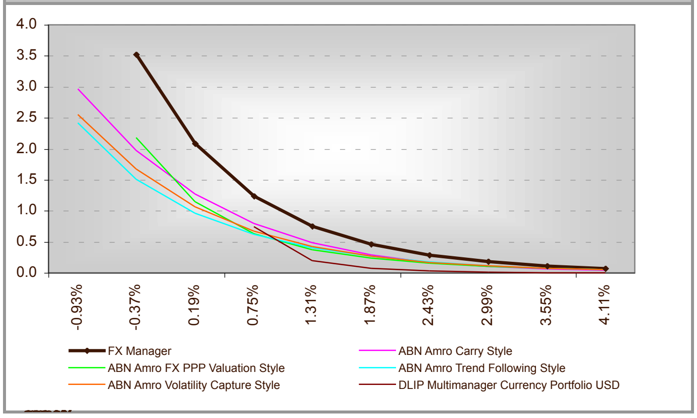
Rolling 12m/24m Alpha



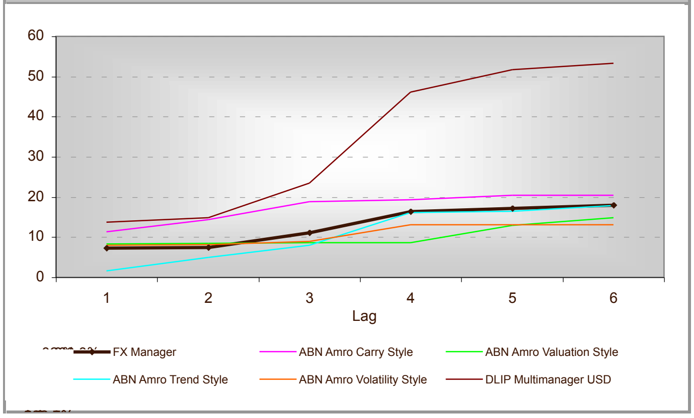
Rolling 12m/24m Beta



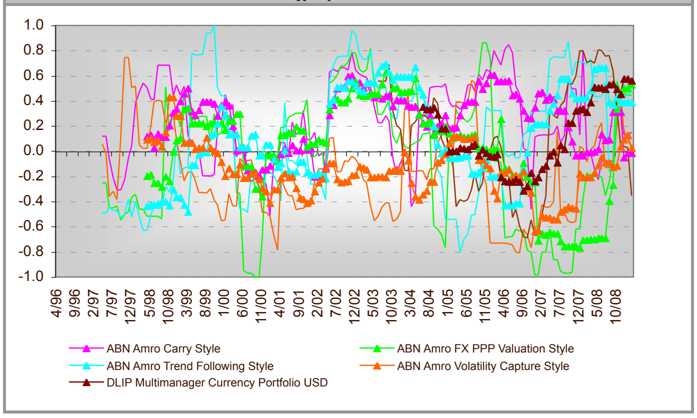
Omega Analysis



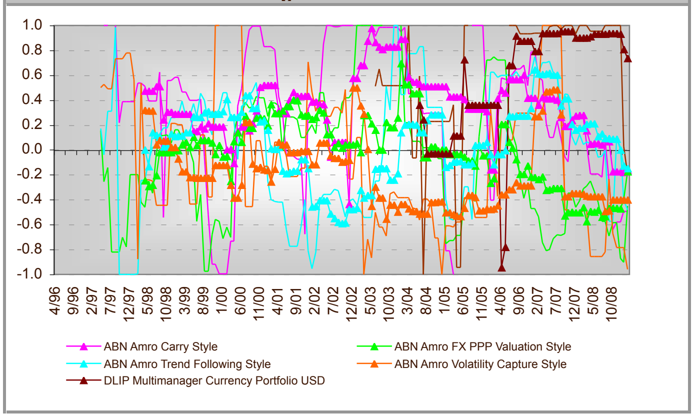
Ljung Box Test



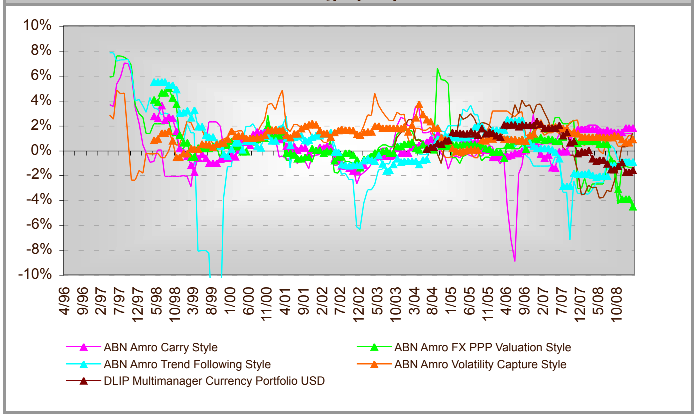
Rolling Up Correlations



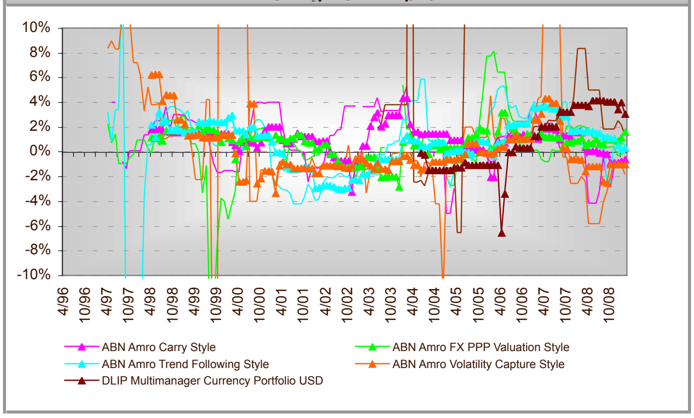
Rolling Down Correlations



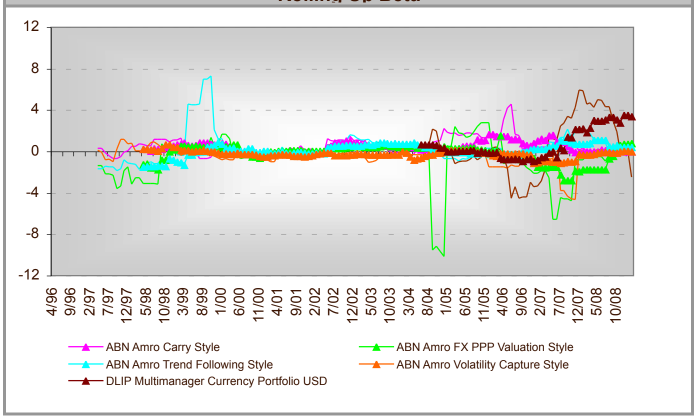
Rolling Up Alpha



Rolling Down Alpha



Rolling Up Beta



Rolling Down Beta