



**RCG Alternative Investments**

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**Indices Comparisons for the Past 100 Months from February 1999 to August 2007**

<b>Ranked by Annualized Monthly Compound Return</b>						
Indices	YTD Performance	Annualized (M) Compound Return	Total Period % Return	Annualized (M) Sharpe Ratio	Annualized (M) Standard Deviation	Worst Drawdown
Rogers International Commodities Index (RICI)	8.92%	17.90%	316.51%	0.82	15.64%	-23.93%
Amex Composite Index	9.34%	14.62%	226.36%	0.71	13.71%	-19.53%
Korea Kospi 11 Composite Index	14.19%	13.13%	191.24%	0.4	29.66%	-53.34%
S&P Small Cap 600 Index TR	5.01%	11.32%	153.28%	0.43	17.25%	-27.45%
S&P Midcap 400 Index TR	8.14%	10.79%	142.99%	0.43	15.48%	-24.31%
Australia All Ordinaries Equity Index	10.70%	9.61%	121.47%	0.48	10.14%	-18.88%
Dow Jones - AIG Commodity Index	-0.57%	9.10%	112.80%	0.34	13.97%	-22.95%
HFN CTA Managed Futures Average	0.95%	8.53%	103.24%	0.44	8.40%	-9.35%
Commodity Research Board Index - CRB	3.84%	6.43%	71.67%	0.18	10.60%	-19.02%
Lehman Aggregate Bond Index	3.07%	5.45%	58.36%	0.14	3.58%	-3.55%
MSCI EAFE - Price	5.44%	5.24%	55.67%	0.09	13.93%	-50.65%
Dow Jones Transports	6.99%	5.18%	54.91%	0.11	20.65%	-43.82%
NYSE Composite Index	5.01%	4.98%	52.33%	0.06	12.42%	-33.96%
Dow Jones Industrial Average	7.18%	4.42%	45.49%	0.03	14.08%	-33.97%
S&P 500 Total Return Index	5.19%	3.76%	37.73%	-0.02	13.87%	-44.72%
ML 3-month T-Bills	3.24%	3.55%	35.32%	-2.64	0.53%	N/A
Nikkei 225 (Tokyo)	-3.81%	2.10%	19.70%	-0.07	17.70%	-61.49%
Nasdaq Composite Index	7.50%	1.97%	18.41%	0.04	28.21%	-75.04%
FTSE 100	1.33%	0.80%	7.15%	-0.25	13.00%	-48.52%

<b>Ranked by Total Period Return</b>						
Indices	YTD Performance	Annualized (M) Compound Return	Total Period % Return	Annualized (M) Sharpe Ratio	Annualized (M) Standard Deviation	Worst Drawdown
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