



RCG Alternative Investments

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Indices Comparisons for the Past 100 Months from December 1999 to March 2008

Ranked by Annualized Monthly Compound Return		Annualized	Total Period	Annualized	Annualized	Worst
Indices	YTD Performance	(M) Compound Return	% Return	(M) Sharpe Ratio	(M) Standard Deviation	Drawdown
Rogers International Commodities Index (RICI)	9.33%	17.93%	295.17%	0.84	15.37%	-23.93%
Amex Composite Index	-7.38%	12.56%	167.99%	0.55	14.54%	-19.53%
HFN CTA Managed Futures Average	8.89%	10.57%	131.01%	0.64	8.74%	-9.35%
Dow Jones - AIG Commodity Index	8.99%	10.15%	123.78%	0.41	14.39%	-22.95%
Commodity Research Board Index - CRB	8.46%	9.71%	116.52%	0.43	11.95%	-19.02%
S&P Small Cap 600 Index TR	-7.46%	9.57%	114.25%	0.33	17.32%	-27.45%
S&P Midcap 400 Index TR	-8.85%	8.95%	104.22%	0.32	15.36%	-24.31%
Australia All Ordinaries Equity Index	-15.75%	7.11%	77.22%	0.24	10.90%	-20.20%
Korea Kospi 11 Composite Index	-10.18%	6.65%	70.97%	0.19	26.71%	-53.34%
Lehman Aggregate Bond Index	2.17%	6.46%	68.51%	0.41	3.55%	-3.55%
Dow Jones Transports	4.67%	6.15%	64.41%	0.16	20.42%	-34.07%
ML 3-month T-Bills	0.52%	3.37%	31.86%	-2.96	0.53%	N/A
NYSE Composite Index	-9.68%	3.37%	31.82%	-0.06	12.61%	-33.96%
MSCI EAFE - Price	-9.53%	2.82%	26.11%	-0.07	14.43%	-50.65%
Dow Jones Industrial Average	-7.55%	1.45%	12.73%	-0.18	13.83%	-33.97%
S&P 500 Total Return Index	-9.44%	1.09%	9.41%	-0.21	13.88%	-44.72%
FTSE 100	-11.69%	-1.73%	-13.57%	-0.43	13.28%	-48.52%
Nasdaq Composite Index	-14.07%	-4.47%	-31.68%	-0.2	27.87%	-75.04%
Nikkei 225 (Tokyo)	-18.18%	-4.61%	-32.51%	-0.45	17.83%	-61.49%

Ranked by Total Period Return		Annualized	Total Period	Annualized	Annualized	Worst
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