



RCG Alternative Investments

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Indices Comparisons for the Past 100 Months from May 2000 to August 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)	9.18%	16.35%	253.18%	0.72	16.12%	-23.93%
HFN CTA Managed Futures Average	9.00%	10.50%	129.75%	0.63	8.81%	-9.35%
Amex Composite Index	-13.71%	10.24%	125.40%	0.42	13.77%	-17.83%
S&P Small Cap 600 Index TR	4.27%	9.59%	114.49%	0.34	17.05%	-27.45%
Commodity Research Board Index - CRB	10.59%	9.35%	110.67%	0.37	13.20%	-19.02%
Korea Kospi 11 Composite Index	-22.29%	8.88%	103.23%	0.27	26.03%	-41.59%
Dow Jones - AIG Commodity Index	2.66%	8.41%	96.00%	0.28	15.53%	-22.95%
S&P Midcap 400 Index TR	-2.96%	7.92%	88.70%	0.26	15.31%	-24.31%
Dow Jones Transports	11.66%	7.24%	79.07%	0.21	19.42%	-34.07%
Australia All Ordinaries Equity Index	-18.77%	6.47%	68.59%	0.18	11.58%	-26.12%
Lehman Aggregate Bond Index	2.01%	6.26%	65.89%	0.36	3.54%	-3.55%
ML 3-month T-Bills	1.24%	3.18%	29.79%	-3.41	0.51%	N/A
NYSE Composite Index	-13.94%	2.52%	23.06%	-0.13	12.46%	-33.96%
MSCI EAFE - Price	-19.20%	1.12%	9.73%	-0.19	14.26%	-48.26%
Dow Jones Industrial Average	-12.98%	0.88%	7.54%	-0.23	13.63%	-32.31%
S&P 500 Total Return Index	-10.16%	0.39%	3.32%	-0.26	13.61%	-44.72%
FTSE 100	-12.70%	-1.38%	-10.92%	-0.41	13.17%	-46.54%
Nikkei 225 (Tokyo)	-14.60%	-3.75%	-27.27%	-0.4	17.87%	-56.43%
Nasdaq Composite Index	-10.74%	-5.70%	-38.68%	-0.29	25.67%	-72.14%

Ranked by Total Period Return		Annualized	Total Period	Annualized	Annualized	Worst
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