



Saddle River Capital Management, LLC

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ETF Portfolios 2007 YTD Return

PERFORMANCE & STATISTICAL ANALYSIS

Analysis Period: Start: Jan-04 End: Aug-07

Benchmark 1: S&P 500 Index

Performance Analysis							Annualized	
	1 Month	3 month	6 month	YTD	1 Year	2 Year	3 Year	
Aggressive Growth	0.55%	-2.78%	6.23%	6.30%	15.47%	14.41%	18.20%	
Growth	0.50%	-2.92%	4.88%	4.98%	12.65%	11.54%	15.04%	
Growth & Income Blend	0.66%	-2.14%	4.36%	4.60%	11.65%	10.61%	12.82%	
Growth & Income	0.71%	-1.63%	3.17%	3.88%	9.83%	8.50%	10.13%	
Income & Preservation	1.23%	-1.86%	1.85%	3.22%	7.92%	6.59%	8.23%	
Benchmark 1	1.29%	-3.69%	4.89%	4.11%	12.63%	9.90%	10.11%	
	2006	2005	2004					
Aggressive Growth	16.78%	13.16%	18.14%					
Growth	13.77%	10.16%	16.80%					
Growth & Income Blend	12.89%	7.95%	14.26%					
Growth & Income	10.80%	5.84%	11.75%					
Income & Preservation	9.05%	4.86%	10.33%					
Benchmark 1	13.62%	3.00%	8.99%					
Annualized Statistical Analysis	ROR	Standard Deviation	Sharpe	Alpha	Beta	Correlation		
						R	R2	
Aggressive Growth	15.73%	9.05%	1.73	6.86%	1.10		0.76	
Growth	13.48%	7.87%	1.62	4.85%	0.99		0.82	
Growth & Income Blend	11.42%	6.53%	1.73	4.80%	0.81		0.80	
Growth & Income	9.36%	5.01%	1.84	4.37%	0.61		0.75	
Income & Preservation	7.68%	4.39%	1.66	3.65%	0.46		0.55	
Benchmark 1	7.99%	7.16%	1.12					