



## Saddle River Capital Management, LLC

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### ETF Portfolios 2007 YTD Return

#### PERFORMANCE & STATISTICAL ANALYSIS

Analysis Period: Start: Jan-04 End: Jul-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	-2.88%	0.22%	4.18%	5.74%	17.36%	14.89%	18.49%
Growth	-2.74%	-0.70%	3.29%	4.49%	14.44%	11.57%	15.12%
Growth & Income Blend	-2.22%	-0.57%	2.90%	3.94%	12.82%	10.77%	12.96%
Growth & Income	-1.66%	-0.85%	2.30%	3.17%	10.94%	8.69%	10.26%
Income & Preservation	-1.28%	2.12%	3.79%	3.79%	10.98%	7.82%	9.01%
Benchmark 1	-1.78%	5.80%	6.02%	6.02%	17.17%	12.34%	9.63%
	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	16.07%	9.14%	1.75	7.36%	1.11		0.77
Growth	13.82%	7.94%	1.65	5.31%	1.00		0.83
Growth & Income Blend	11.64%	6.60%	1.75	5.15%	0.82		0.81
Growth & Income	9.50%	5.06%	1.85	4.60%	0.61		0.76
Income & Preservation	7.61%	4.44%	1.63	3.65%	0.46		0.55
Benchmark 1	7.80%	7.24%	1.08				