



## Saddle River Capital Management, LLC

172 Broadway, Woodcliff Lake, NJ 07677

201-391-4500

[www.saddlerivercapital.net](http://www.saddlerivercapital.net)

### ETF Portfolios 2007 YTD Return

#### PERFORMANCE & STATISTICAL ANALYSIS

Analysis Period: Start: Jan-04 End: Sep-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	5.48%	3.15%	9.73%	11.78%	19.91%	15.75%	19.24%
Growth	4.64%	2.40%	7.79%	9.62%	16.05%	13.22%	15.72%
Growth & Income Blend	3.82%	2.26%	6.72%	8.42%	14.25%	11.97%	13.47%
Growth & Income	2.97%	2.01%	5.12%	6.85%	11.60%	9.74%	10.67%
Income & Preservation	2.65%	2.07%	4.20%	5.87%	8.96%	7.98%	8.71%
Benchmark 1	3.58%	1.67%	7.47%	7.69%	13.75%	11.47%	11.06%
	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	17.11%	9.19%	1.86	7.19%	1.12		0.78
Growth	14.67%	7.97%	1.75	5.12%	1.00		0.83
Growth & Income Blend	12.39%	6.61%	1.86	5.03%	0.82		0.81
Growth & Income	10.10%	5.07%	1.97	4.54%	0.61		0.77
Income & Preservation	8.35%	4.47%	1.78	3.84%	0.47		0.57
Benchmark 1	8.83%	7.24%	1.22				