



## Saddle River Capital Management ETF Portfolios 2007 Return

PERFORMANCE & STATISTICAL ANALYSIS							
<b>Product Name:</b> SRCM ETF Portfolios							
<b>Company Name:</b> Saddle River Capital Management, LLC							
<b>Analysis Period:</b> <b>Start:</b> Jan-04 <b>End:</b> Feb-07							
<b>Benchmark 1:</b> S&P 500 Index							
Annualized							
Performance Analysis	1 Month	3 month	6 month	YTD	1 Year	2 Year	3 Year
Aggressive Growth	-1.50%	1.94%	9.24%	0.07%	12.08%	14.66%	15.17%
Growth	-1.09%	1.51%	7.77%	0.11%	9.84%	11.99%	12.53%
Growth & Income Blend	-0.79%	1.42%	7.29%	0.24%	9.50%	10.51%	10.76%
Growth & Income	-0.17%	1.46%	6.66%	0.71%	8.88%	8.76%	8.80%
Income & Preservation	0.51%	1.67%	6.07%	1.37%	8.19%	7.77%	7.83%
Benchmark 1	-2.18%	0.48%	7.74%	-0.78%	9.62%	8.11%	7.11%
Annualized							
Performance Analysis	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		Alpha	Beta	Correlation	
		Sharpe	R	R2			
Aggressive Growth	16.20%	9.27%	1.74	6.89%	1.20	0.77	
Growth	14.25%	7.95%	1.69	5.24%	1.06	0.82	
Growth & Income Blend	12.04%	6.60%	1.80	5.21%	0.87	0.80	
Growth & Income	10.02%	5.04%	1.95	4.91%	0.64	0.75	
Income & Preservation	8.57%	4.24%	1.92	4.76%	0.43	0.49	
Benchmark 1	7.72%	6.80%	1.14				