



Saddle River Capital Management, LLC

172 Broadway, Woodcliff Lake, NJ 07677

201-391-4500

www.saddlerivercapital.net

ETF Portfolios 2007 YTD Return

PERFORMANCE & STATISTICAL ANALYSIS

Analysis Period: Start: Jan-04 End: Jun-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	-0.46%	6.58%	8.63%	8.63%	19.96%	19.01%	18.35%
Growth	-0.68%	5.39%	7.22%	7.22%	16.66%	15.23%	14.88%
Growth & Income Blend	-0.59%	4.46%	6.16%	6.16%	15.25%	13.34%	12.91%
Growth & Income	-0.68%	3.10%	4.83%	4.83%	12.99%	10.35%	10.29%
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	17.30%	9.03%	1.91	7.14%	1.12		0.76
Growth	15.07%	7.78%	1.84	5.32%	1.00		0.82
Growth & Income Blend	12.66%	6.46%	1.94	5.17%	0.82		0.79
Growth & Income	10.28%	4.95%	2.05	4.65%	0.61		0.74
Income & Preservation	8.44%	4.26%	1.88	4.09%	0.44		0.52
Benchmark 1	9.01%	7.02%	1.28				