



Saddle River Capital Management ETF Portfolios 2007 Return

PERFORMANCE & STATISTICAL ANALYSIS							
Product Name: SRCM ETF Portfolios							
Company Name: Saddle River Capital Management, LLC							
Analysis Period: Start: Jan-04 End: Mar-07							
Benchmark 1: S&P 500 Index							
Annualized							
Performance Analysis	1 Month	3 month	6 month	YTD	1 Year	2 Year	3 Year
Aggressive Growth	1.98%	2.05%	10.18%	2.05%	11.34%	16.90%	15.88%
Growth	1.72%	1.83%	8.26%	1.83%	9.59%	13.87%	13.12%
Growth & Income Blend	1.46%	1.70%	7.53%	1.70%	9.80%	12.21%	11.20%
Growth & Income	1.02%	1.73%	6.48%	1.73%	9.18%	9.97%	9.08%
Income & Preservation	0.31%	1.67%	4.77%	1.67%	8.80%	8.62%	7.74%
Benchmark 1	1.00%	0.22%	6.28%	0.22%	9.51%	9.70%	8.05%
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	16.44%	9.16%	1.79	6.98%	1.20	0.77	
Growth	14.45%	7.86%	1.74	5.33%	1.06	0.82	
Growth & Income Blend	12.18%	6.52%	1.85	5.25%	0.87	0.80	
Growth & Income	10.07%	4.98%	1.99	4.90%	0.64	0.75	
Income & Preservation	8.43%	4.19%	1.91	4.59%	0.43	0.48	
Benchmark 1	7.84%	6.72%	1.17				