



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: May-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	3.56%	9.01%	10.95%	9.08%	20.54%	20.34%	19.58%	
Growth	2.72%	7.80%	9.31%	7.90%	17.35%	16.74%	16.18%	
Growth & Income Blend	2.24%	6.51%	7.93%	6.75%	15.94%	14.42%	13.91%	
Growth & Income	1.48%	4.80%	6.27%	5.51%	13.72%	11.35%	11.22%	
Income & Preservation	1.33%	3.71%	5.38%	5.08%	12.55%	9.25%	9.93%	
Benchmark 1	3.25%	8.58%	9.06%	7.80%	18.96%	13.34%	10.95%	
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	17.93%	9.08%	1.97	6.71%	1.14			0.76
Growth	15.71%	7.80%	1.92	5.04%	1.01			0.81
Growth & Income Blend	13.20%	6.47%	2.02	4.99%	0.83			0.79
Growth & Income	10.78%	4.94%	2.15	4.66%	0.61			0.74
Income & Preservation	9.08%	4.17%	2.08	4.51%	0.42			0.50
Benchmark 1	9.81%	6.97%	1.41					