



Saddle River Capital Management, LLC

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ETF Portfolios Return Summary

PERFORMANCE & STATISTICAL ANALYSIS

Analysis Period: Start: Jan-04 End: Dec-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	-0.72%	0.25%	3.41%	12.03%	12.03%	14.89%	14.43%
Growth	-1.05%	0.01%	2.41%	9.63%	9.63%	12.03%	11.45%
Growth & Income Blend	-0.70%	0.44%	2.71%	8.86%	8.86%	11.23%	10.16%
Growth & Income	-0.64%	0.73%	2.75%	7.58%	7.58%	9.48%	8.27%
Income & Preservation	-0.34%	0.70%	2.78%	6.57%	6.57%	8.02%	6.96%
Benchmark 1	-0.86%	-3.78%	-2.12%	3.53%	3.53%	8.46%	6.61%
	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	Standard			Correlation		
Statistical Analysis	ROR	Deviation	Sharpe	Alpha	Beta	R	R2
Aggressive Growth	15.84%	9.54%	1.66	7.71%	1.12		0.78
Growth	13.54%	8.22%	1.57	5.74%	1.00		0.82
Growth & Income Blend	11.56%	6.77%	1.69	5.63%	0.81		0.81
Growth & Income	9.51%	5.15%	1.82	5.08%	0.60		0.76
Income & Preservation	7.87%	4.49%	1.68	4.24%	0.46		0.58
Benchmark 1	7.20%	7.50%	0.96				