



Saddle River Capital Management, LLC

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ETF Portfolios Return Summary

PERFORMANCE & STATISTICAL ANALYSIS

Analysis Period: Start: Jan-04 End: Nov-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	-3.89%	6.46%	3.68%	12.76%	14.63%	16.52%	16.16%
Growth	-2.89%	5.70%	2.78%	10.68%	12.08%	13.51%	13.11%
Growth & Income Blend	-2.06%	4.96%	2.81%	9.56%	10.74%	12.44%	11.55%
Growth & Income	-1.03%	4.34%	2.71%	8.22%	8.98%	10.48%	9.42%
Income & Preservation	-0.79%	3.69%	1.83%	6.91%	7.21%	8.57%	7.93%
Benchmark 1	-4.40%	0.66%	-3.04%	4.43%	6.03%	8.88%	8.06%
	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	16.56%	9.56%	1.73	8.01%	1.12		0.78
Growth	14.27%	8.21%	1.66	6.11%	0.99		0.82
Growth & Income Blend	12.13%	6.77%	1.78	5.92%	0.81		0.81
Growth & Income	10.02%	5.12%	1.93	5.40%	0.59		0.76
Income & Preservation	8.25%	4.48%	1.76	4.46%	0.45		0.58
Benchmark 1	7.60%	7.55%	1.01				