



Saddle River Capital Management, LLC

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ETF Portfolios Return Summary

PERFORMANCE & STATISTICAL ANALYSIS

Analysis Period: Start: Jan-04 End: Oct-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	4.87%	10.90%	11.12%	16.65%	21.01%	21.12%	20.01%
Growth	3.95%	9.09%	8.39%	13.57%	17.06%	17.16%	16.30%
Growth & Income Blend	3.20%	7.68%	7.12%	11.62%	14.73%	15.24%	13.90%
Growth & Income	2.40%	6.08%	5.22%	9.25%	11.71%	12.27%	10.89%
Income & Preservation	1.83%	5.71%	3.95%	7.70%	9.42%	9.95%	8.78%
Benchmark 1	1.48%	6.35%	4.62%	9.17%	12.08%	13.30%	11.09%
	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	18.18%	9.27%	1.96	7.93%	1.13		0.76
Growth	15.52%	8.03%	1.85	5.69%	1.01		0.82
Growth & Income Blend	13.06%	6.64%	1.95	5.46%	0.83		0.80
Growth & Income	10.57%	5.08%	2.05	4.84%	0.62		0.76
Income & Preservation	8.68%	4.46%	1.86	4.05%	0.47		0.57
Benchmark 1	9.04%	7.17%	1.26				