

TABELA 1 - FUNDOS DE INVESTIMENTO EM AÇÕES
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETA	GAMA	SHARPE	MODIGLIANI
ABN AMRO IBOVESPA MAIS FIA	ABN AMRO REAL	-0.001585	0.018904	-0.0003	1.0125	0.0703		-0.0661%
ABN AMRO ACOES	ABN AMRO REAL	-0.001577	0.017395	0.0002	0.8754	-1.8516		-0.0727%
ABN AMRO ATIVO I	ABN AMRO REAL	-0.001469	0.018846	-0.0003	0.9993	0.4424		-0.0548%
ABN AMRO ATIVO II	ABN AMRO REAL	-0.001351	0.018198	-0.0001	0.9653	0.0274		-0.0462%
ABN AMRO DINAMICO	ABN AMRO REAL	-0.001501	0.017428	0.0001	0.8865	-1.1388		-0.0649%
ABN AMRO ENERGY	ABN AMRO REAL	-0.002131	0.021923	-0.0001	1.0388	-2.0166		-0.1060%
ABN AMRO ETHICAL FIA	ABN AMRO REAL	-0.001519	0.018456	-0.0010	0.9783	2.2398		-0.0617%
ABN AMRO ETHICAL II FIA	ABN AMRO REAL	-0.001425	0.018425	-0.0009	0.9776	2.2958		-0.0525%
ABN AMRO FIA IBX	ABN AMRO REAL	-0.001401	0.017121	0.0003	0.8658	-1.5115		-0.0564%
ABN AMRO IBOVESPA PASSIVO FIA	ABN AMRO REAL	-0.001352	0.018826	-0.0001	1.0084	0.1201		-0.0432%
ABN AMRO IBX INVEST FIA	ABN AMRO REAL	-0.001540	0.016963	0.0002	0.8488	-1.7488		-0.0711%
ABN AMRO INSTITUCIONAL	ABN AMRO REAL	-0.001463	0.018869	-0.0003	1.0007	0.3894		-0.0541%
ABN AMRO MULTIPLY	ABN AMRO REAL	-0.001011	0.013360	-0.0002	0.7124	0.4957		-0.0358%
ABN AMRO SELECTION FIA	ABN AMRO REAL	-0.000538	0.010155	0.0001	0.5251	0.0009		-0.0042%
ABN AMRO TELE@COM	ABN AMRO REAL	-0.002619	0.017656	-0.0019	0.8470	1.2218		-0.1756%
ACCESS FIA	PROSPER	-0.001750	0.018349	-0.0003	0.9580	-0.4698		-0.0853%
ACOES 301 SAS FIA	SUL AMERICA INVESTIMENTOS	0.000865	0.005271	0.0007	-0.0513	0.3256	0.164105	0.1123%
AGENDA FIA	AGENDA	-0.001023	0.018412	0.0003	0.8869	-0.1424		-0.0123%
AGF FDO INV ACOES	BANCO AGF	-0.001464	0.018776	-0.0002	1.0039	0.3052		-0.0546%
ALFA - FIC DE FITVM	ALFA	-0.001718	0.018928	-0.0005	1.0158	0.4626		-0.0793%
ALFA DINAMICO - FIC DE FITVM	ALFA	-0.001302	0.018403	0.0000	0.9776	-0.1412		-0.0403%
ALFA INDEX - FIA	ALFA	-0.001374	0.018854	-0.0002	1.0115	0.4252		-0.0453%
ALFA INDICE - FIC DE FITVM	ALFA	-0.001492	0.018888	-0.0003	1.0130	0.4108		-0.0569%
ALFA INDICE II - FIC DE FITVM	ALFA	-0.001656	0.018924	-0.0005	1.0154	0.4456		-0.0731%
ALFA INVESTOR ACO FIA	ALFA	-0.000528	0.010269	0.0003	0.5404	-0.4384		-0.0026%
ALFA INVESTOR V - FIA	ALFA	-0.001325	0.016604	0.0005	0.8027	-2.2726		-0.0514%
ALFA MAIS - FIC DE FITVM	ALFA	-0.001415	0.018439	-0.0001	0.9798	-0.1181		-0.0514%
ALFA SPECIAL - FIA	ALFA	-0.001101	0.018347	0.0002	0.9746	-0.1503		-0.0204%
ALFA TELECOM - FIA	ALFA	-0.001409	0.020533	-0.0012	1.0689	3.5945		-0.0405%
ALFAINVEST FIC FITVM	ALFA	-0.001379	0.018418	0.0000	0.9784	-0.1430		-0.0479%
AM DO SUL ACOES FIQ FIA	BCO. COM. INV. SUDAMERIS	-0.001772	0.019069	-0.0005	1.0107	0.2668		-0.0840%
AM DO SUL ESTRATEGICO FIC FIA	BCO. COM. INV. SUDAMERIS	-0.001705	0.017636	0.0000	0.8925	-1.6320		-0.0843%
AMERICA DO SUL STRA FIC FIA	BCO. COM. INV. SUDAMERIS	-0.001761	0.019077	-0.0005	1.0109	0.2371		-0.0829%
ARX FIA	MELLON BRASCAN DTVM	-0.000823	0.018417	0.0004	0.9429	0.0737		0.0077%
ATICO I	MELLON BRASCAN DTVM	-0.002899	0.014939	-0.0009	0.7277	-2.9200		-0.2169%

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NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETA	GAMA	SHARPE	MODIGLIANI
ATRIUM AI	ATRIUM CORRETORA DE C.T.V.M	-0.000522	0.003339	0.0000	0.0434	-1.2411		-0.0359%
ATRIUM FIA	ATRIUM CORRETORA DE C.T.V.M	-0.000909	0.008376	-0.0013	0.0175	1.0328		-0.0500%
BANCO DO NORDESTE-ACOES	NORDESTE	-0.001140	0.018356	0.0007	0.9455	-1.7631		-0.0243%
BANERJ ACOES FICFIA	ITAU	-0.001144	0.017036	0.0001	0.8635	-0.2800		-0.0311%
BANERJ CARTEIRA LIVRE FICFIA	ITAU	-0.001579	0.019237	-0.0005	1.0347	0.7263		-0.0639%
BANESPA - FBA	BANESPA	-0.001667	0.018369	-0.0005	0.9777	0.3476		-0.0769%
BANESPA F.B.L.	BANESPA	-0.001317	0.014255	-0.0003	0.7573	0.0199		-0.0620%
BANESPA FIA SABESP	BANESPA	-0.001646	0.019361	-0.0024	0.9069	5.2807		-0.0700%
BANESTADO FIA	ITAU	-0.001526	0.018350	-0.0003	0.9586	0.2398		-0.0629%
BANESTES ACOES	BANESTES	-0.001022	0.020736	0.0008	1.0658	-1.1431		-0.0009%
BANRISUL INDICE	BANRISUL S.A.	-0.001283	0.018635	0.0003	0.9722	-0.9430		-0.0372%
BANRISUL INFRA	BANRISUL S.A.	-0.000232	0.017999	0.0010	0.8579	-0.3007		0.0648%
BANRISUL PERFORMANCE	BANRISUL S.A.	0.000487	0.015531	0.0001	0.7626	4.0895	0.031357	0.1246%
BB ACOES DIVIDENDOS	BB	-0.000924	0.014903	0.0013	0.7424	-3.3569		-0.0196%
BB ACOES EMBRAER	BB	-0.001053	0.019878	0.0007	0.7177	-2.2558		-0.0081%
BB ACOES ENERGIA	BB	-0.002416	0.022003	0.0001	1.0284	-3.2541		-0.1341%
BB ACOES EXPORTACAO	BB	-0.001039	0.015764	0.0010	0.7646	-2.8669		-0.0269%
BB ACOES POTENCIAL	BB	-0.002145	0.015964	-0.0006	0.7957	-1.4768		-0.1365%
BB ACOES TELECOMUNICACOES	BB	-0.001531	0.019485	-0.0009	0.9946	2.1776		-0.0579%
BB FEF SALVADOR	BB	-0.001496	0.008116	-0.0005	0.3493	-1.4183		-0.1099%
BB FUNDO DE ACOES	BB	-0.001448	0.016553	0.0004	0.8167	-2.3357		-0.0639%
BB IP SELECAO	BB	0.000108	0.012112	0.0017	0.5830	-2.1258	0.008917	0.0700%
BB TOP ACOES POTENCIAL	BB	-0.002013	0.015956	-0.0004	0.7952	-1.4801		-0.1233%
BBA CARAVELAS FIA	ITAU DTVM	-0.001010	0.016826	0.0007	0.8471	-1.7919		-0.0188%
BBA ICATU ENERGIA SP	MELLON BRASCAN DTVM	-0.000212	0.000017	-0.0002	-0.0002	-0.0024		-0.0211%
BB-ACOES INDICE	BB	-0.001469	0.018431	-0.0002	0.9864	0.0232		-0.0568%
BB-ACOES MASTER	BB	-0.001605	0.016925	0.0000	0.8845	-1.3357		-0.0778%
BBM ACOES	BBM	-0.001244	0.016261	0.0018	0.7491	-5.9200		-0.0449%
BBM ACOES II	BBM	-0.002078	0.015798	0.0009	0.7797	-3.4545		-0.1306%
BBM ASTRO II FITVM	BBM	-0.001882	0.015690	0.0010	0.7820	-3.0535		-0.1115%
BBM DIVIDENDOS	BBM	-0.000850	0.015184	0.0012	0.7711	-2.9664		-0.0108%
BDA TOP SAFIRA FIA	ITAU DTVM	-0.001647	0.018234	0.0000	1.0110	0.1341		-0.0756%
BESC FBA	BESC	-0.001564	0.019311	-0.0001	0.9931	-0.3611		-0.0620%
BESC MIX FCL	BESC	-0.001427	0.018732	-0.0002	0.9880	0.3429		-0.0512%
BNL CHIUSO 157	GERACAO FUTURO CORRETORA	-0.000017	0.012414	0.0013	0.4942	-1.2490		0.0590%

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NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETA	GAMA	SHARPE	MODIGLIANI
BNP PARIBAS INSTITUCIONAL	BNP PARIBAS	-0.001081	0.017874	0.0008	0.8844	-2.0192		-0.0207%
BNP PARIBAS SPC	BNP PARIBAS	-0.001468	0.018909	-0.0002	1.0153	0.2723		-0.0544%
BNP PARIBAS STRATEGIE	BNP PARIBAS	-0.001757	0.020043	0.0001	1.0385	-1.3385		-0.0777%
BNP PARIBAS VALEUR	BNP PARIBAS	-0.001179	0.018128	0.0011	0.8607	-3.1807		-0.0293%
BOSTON PRIVATE IBOVESPA PLUS FIA	BANKBOSTON	-0.001289	0.019100	-0.0001	1.0208	0.3557		-0.0356%
BOSTON ASSET EQUITY INDEX FIF	BANKBOSTON	-0.000852	0.021402	0.0005	0.9918	-0.1399		0.0194%
BOSTON ENERGY FIA	BANKBOSTON	-0.002021	0.022254	0.0004	1.0448	-2.7841		-0.0933%
BOSTON EXPORT FIA	BANKBOSTON	-0.001349	0.016855	0.0005	0.8145	-2.2103		-0.0525%
BOSTON IBOVESPA INDEX FIA	BANKBOSTON	-0.001275	0.019125	0.0000	1.0215	0.2945		-0.0340%
BOSTON IBOVESPA INDEX FIC	BANKBOSTON	-0.001338	0.019117	-0.0001	1.0215	0.3261		-0.0404%
BOSTON IBOVESPA SELECT FIA	BANKBOSTON	-0.001223	0.019289	0.0000	1.0219	0.3737		-0.0280%
BOSTON IBX SELECT FIA	BANKBOSTON	-0.001290	0.016481	0.0004	0.8308	-1.6597		-0.0485%
BOSTON IBX SELECT INSTITUCIONAL FIA	BANKBOSTON	-0.001150	0.016456	0.0006	0.8284	-1.7401		-0.0346%
BOSTON LARGE CAP VALUATION FIA	BANKBOSTON	-0.001070	0.019564	0.0002	1.0385	0.2719		-0.0114%
BOSTON LARGE CAP VALUATION FIC	BANKBOSTON	-0.001125	0.019520	0.0001	1.0367	0.3275		-0.0171%
BOSTON MIRANTE IBX	BANKBOSTON	-0.001166	0.016733	0.0005	0.8437	-1.6791		-0.0348%
BOSTON SMALL CAP VALUATION FIA	BANKBOSTON	-0.000419	0.014616	0.0016	0.7046	-3.2415		0.0295%
BOSTON TELECOM FIA	BANKBOSTON	-0.001365	0.020093	-0.0010	1.0402	3.0329		-0.0383%
BOZANO ACOES	SANTANDER BRASIL	-0.001482	0.018331	-0.0003	0.9788	0.4486		-0.0586%
BRADESCO BA FIA ACOES	BRADESCO	-0.001595	0.017800	-0.0005	0.9513	0.5167		-0.0725%
BRADESCO BD FIA	BRADESCO	-0.000198	0.017184	0.0011	0.9045	-0.3161		0.0642%
BRADESCO BD FIA IBOVESPA	BRADESCO	-0.001374	0.019125	-0.0001	1.0244	0.3426		-0.0439%
BRADESCO BD FIQ FIA 22200	BRADESCO	-0.001392	0.019162	-0.0002	1.0264	0.3374		-0.0455%
BRADESCO BJ FIA 157	BRADESCO	-0.001546	0.018117	-0.0004	0.9672	0.4724		-0.0661%
BRADESCO BJ FIA CLASSIC	BRADESCO	-0.000903	0.017751	0.0004	0.9390	-0.3188		-0.0035%
BRADESCO BJ FIA ENERGIA	BRADESCO	-0.001093	0.017764	0.0000	0.9499	0.4004		-0.0225%
BRADESCO BJ FIA EQUITIES	BRADESCO	-0.001148	0.017969	0.0000	0.9577	0.1742		-0.0270%
BRADESCO BJ FIA FEF	BRADESCO	-0.000791	0.009160	0.0005	0.3894	-2.4024		-0.0343%
BRADESCO BJ FIA INVESTORS	BRADESCO	-0.001088	0.016385	0.0005	0.8335	-1.4714		-0.0287%
BRADESCO BJ FIA NUMBER ONE	BRADESCO	-0.001175	0.018148	0.0000	0.9683	0.4166		-0.0288%
BRADESCO BJ FIA SELECTION	BRADESCO	-0.000044	0.016000	0.0009	0.8284	0.4786		0.0738%
BRADESCO BJ FIA STOCK INDEX	BRADESCO	-0.001363	0.019130	-0.0001	1.0247	0.3520		-0.0428%
BRADESCO C.L. EXCLUSIVE FUND	BRADESCO	-0.001118	0.017947	0.0008	0.8862	-2.1677		-0.0241%
BRADESCO FIA SEGURIDADE	BRADESCO	-0.001134	0.018216	0.0000	0.9726	0.3918		-0.0244%
BRADESCO FIA ACTIVE	BRADESCO	-0.001050	0.017869	0.0005	0.9437	-0.8032		-0.0177%

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NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETA	GAMA	SHARPE	MODIGLIANI
BRADESCO FIA INDICE	BRADESCO	-0.001265	0.018301	0.0000	0.9740	-0.0892		-0.0371%
BRADESCO FIA INST IBX ATIVO	BRADESCO	-0.000854	0.015917	0.0006	0.8139	-0.9516		-0.0076%
BRADESCO FIA SHARK IBOV ATIVO	BRADESCO	-0.001160	0.018363	0.0001	0.9784	0.1347		-0.0263%
BRADESCO FIA SUL ENERGIA	BRADESCO	-0.001306	0.018224	-0.0002	0.9567	0.3943		-0.0415%
BRADESCO FIA SUPER ACAA	BRADESCO	-0.001125	0.017681	-0.0001	0.9468	0.6372		-0.0261%
BRADESCO FIGUEIRA FIA	BRADESCO	-0.001339	0.019042	-0.0001	1.0195	0.2338		-0.0408%
BRADESCO FIQ DE FIA	BRADESCO	-0.001439	0.017966	-0.0002	0.9570	0.1513		-0.0561%
BRADESCO FIQ DE FIA IV	BRADESCO	-0.001542	0.018058	-0.0003	0.9618	0.1503		-0.0659%
BRADESCO FIQ DE FIA IBOVESPA ATIVO	BRADESCO	-0.001392	0.018313	-0.0001	0.9768	0.0943		-0.0497%
BRADESCO FIQ DE FIA IBOVESPA INDEXADO	BRADESCO	-0.001456	0.019150	-0.0002	1.0259	0.3688		-0.0520%
BRADESCO FIQ DE FIA MAXI	BRADESCO	-0.001539	0.018063	-0.0003	0.9621	0.1510		-0.0656%
BRADESCO FIQ FIA III	BRADESCO	-0.001346	0.018299	0.0000	0.9740	-0.0755		-0.0452%
BRADESCO LIVRE FACIL FIA	BRADESCO	-0.001460	0.018594	-0.0002	0.9840	0.1857		-0.0551%
BRADESCO MIRANTE IBX FIA	BRADESCO	-0.001174	0.016345	0.0003	0.8304	-1.0736		-0.0375%
BRADESCO PRIME FIQ DE FIA INDEX	BRADESCO	-0.001377	0.019164	-0.0001	1.0266	0.3639		-0.0440%
BRADESCO PRIME FIQ FIA IBOV ATIVO	BRADESCO	-0.001360	0.018309	-0.0001	0.9763	0.0761		-0.0465%
BRADESCO SMALL CAP	BRADESCO	-0.000699	0.014130	0.0011	0.7055	-2.4026		-0.0008%
BRADESCO TEMPLETON F.V.L.	BRADESCO	-0.000936	0.008988	-0.0008	0.2769	0.6572		-0.0497%
CAIXA DIVIDENDOS	CEF	-0.001440	0.014877	0.0004	0.7481	-2.4357		-0.0713%
CAIXA IBOVESPA	CEF	-0.001486	0.019104	-0.0003	1.0232	0.4014		-0.0552%
CAMINO FIA	HEDGING GRIFFO	-0.000421	0.009050	0.0001	0.3713	-0.2298		0.0021%
CI MIRANTE IBX	CITIBANK	-0.001278	0.016633	0.0004	0.8444	-1.4952		-0.0465%
CITI INSTITUCIONAL ACOES	CITIBANK	-0.001445	0.019190	-0.0001	1.0243	-0.0018		-0.0507%
CITIACOES	CITIBANK	-0.001622	0.019267	-0.0003	1.0292	0.0654		-0.0680%
CITIFOCUS ACOES	CITIBANK	-0.001615	0.019130	-0.0004	1.0215	0.3194		-0.0680%
CITITELECOM	CITIBANK	-0.001550	0.019687	-0.0013	1.0209	3.4021		-0.0588%
CLASSE A	DYNAMO	0.000157	0.008117	0.0007	0.3956	-0.0509	0.019342	0.0554%
COIN FATOR FIA	COINVALORES	-0.001476	0.015512	-0.0001	0.7989	-0.8772		-0.0718%
COMERCIAL MASTER FIA	COMERCIAL	-0.000747	0.020271	-0.0002	1.0416	2.3195		0.0244%
CREDIT SUISSE CSAM FIG	CREDIT SUISSE FIRST BOSTON	-0.001432	0.021285	-0.0014	1.1137	4.2495		-0.0392%
CREDIT SUISSE CSAM FIG PREMIUM	CREDIT SUISSE FIRST BOSTON	-0.001258	0.020271	-0.0011	1.0584	3.5411		-0.0267%
CREDIT SUISSE CSAM IBX - E	CREDIT SUISSE FIRST BOSTON	-0.001362	0.021026	-0.0013	1.0982	3.9531		-0.0334%
CREDIT SUISSE CSAM INDEX	CREDIT SUISSE FIRST BOSTON	-0.001161	0.018684	0.0001	0.9925	0.0918		-0.0248%
CSAM AFRODITE	CREDIT SUISSE FIRST BOSTON	-0.001241	0.020878	-0.0009	1.0789	3.2730		-0.0221%
CSAM FIDIAS FIA	CREDIT SUISSE FIRST BOSTON	-0.001354	0.021777	-0.0013	1.1271	3.9376		-0.0290%

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CSAM QUALITY FIA	CREDIT SUISSE FIRST BOSTON	-0.001105	0.020500	-0.0010	1.0677	3.8925		-0.0103%
CUMBUCO	BANCO CITIBANK	-0.001339	0.016990	0.0004	0.8549	-1.6218		-0.0509%
DREYFUS BRASCAN CAPIBARIBE FIA	MELLON BRASCAN DTVM	-0.001385	0.017617	0.0008	0.8691	-3.0103		-0.0524%
DREYFUS BRASCAN PRIDE FIA	MELLON BRASCAN DTVM	-0.001590	0.015310	0.0003	0.7663	-2.4354		-0.0842%
DYNAMO COUGAR	DYNAMO	-0.000059	0.009766	0.0007	0.4756	-0.2800		0.0418%
DYNAMO PUMA	DYNAMO	0.000447	0.008853	0.0006	0.3739	0.9963	0.050491	0.0880%
ELITE	ELITE	-0.001335	0.016480	0.0001	0.8185	1.2282		-0.0530%
ENNESSA FIA	MELLON BRASCAN DTVM	-0.000208	0.000029	-0.0002	0.0000	0.0009		-0.0207%
ESTRELLA FIA	SUL AMERICA INVESTIMENTOS	-0.001642	0.014371	0.0002	0.5759	-2.9201		-0.0940%
FAMA CHALLENGER FIA	MELLON BRASCAN DTVM	0.000237	0.012951	0.0020	0.6129	-2.7683	0.018300	0.0870%
FAMA FUTUREWATCH I FIA	MELLON BRASCAN DTVM	0.000840	0.005559	0.0020	0.1407	-2.8709	0.151106	0.1112%
FATOR PLURAL ALPHA FIA	BANCO FATOR	0.000474	0.004901	0.0007	0.0256	-0.6955	0.096715	0.0714%
FATOR SINERGIA II	BANCO FATOR	-0.001317	0.012900	-0.0005	0.6193	0.0542		-0.0687%
FATOR FAELBA FIA	BANCO FATOR	-0.000912	0.013906	0.0012	0.6765	-2.8625		-0.0232%
FATOR FEF	BANCO FATOR	-0.001101	0.009884	-0.0002	0.3781	-1.2200		-0.0618%
FATOR PLURAL FIA LIVRE	BANCO FATOR	-0.001556	0.015092	-0.0002	0.7788	-0.7818		-0.0818%
FATOR PLURAL JAGUAR FIA	BANCO FATOR	-0.001509	0.015635	-0.0002	0.8084	-0.5598		-0.0745%
FATOR SINERGIA CL	BANCO FATOR	-0.002325	0.015517	-0.0009	0.5187	-1.9087		-0.1567%
FIA ANDROMEDA	PACTUAL ASSET	-0.001326	0.019335	0.0001	1.0236	-0.2018		-0.0381%
FIA BELLS	PACTUAL ASSET	-0.001438	0.018937	0.0048	0.4940	-15.3464		-0.0512%
FIA BLUECHIPS	PACTUAL ASSET	-0.001937	0.019643	-0.0001	1.0325	-0.1149		-0.0977%
FIA DINAMICO	PACTUAL ASSET	-0.001146	0.016871	0.0010	0.8344	-1.9532		-0.0321%
FIA EQUITY I	UNIBANCO	-0.001261	0.016644	0.0006	0.8383	-2.2126		-0.0448%
FIA GUARARAPES	FATOR ADM	-0.001421	0.016161	0.0006	0.8123	-2.6682		-0.0631%
FIA HSBC NITE	HSBC INVESTMENT BANK	-0.001172	0.017289	0.0001	0.9186	-0.1012		-0.0327%
FIA INDEX	VOTORANTIM ASSET	-0.001546	0.019244	-0.0003	1.0297	0.2059		-0.0605%
FIA INSTITUCIONAL A	UNIBANCO	-0.000785	0.011072	0.0003	0.5761	-1.0112		-0.0244%
FIA IPANEMA	SCHRODER BRASIL	-0.001048	0.016770	0.0007	0.8445	-1.8574		-0.0228%
FIA MISTYQUE	GERACAO FUTURO CORRETORA	-0.001380	0.016390	0.0001	0.7690	-1.1687		-0.0579%
FIA ORION	PACTUAL ASSET	-0.002611	0.014564	-0.0006	0.7178	-2.2151		-0.1899%
FIA PACTUAL EVENTOS CORPORATIVOS	PACTUAL ASSET	-0.002344	0.013998	0.0018	0.3125	-10.9966		-0.1660%
FIA R VERDE	PACTUAL ASSET	-0.000949	0.016394	0.0002	0.8475	0.0174		-0.0148%
FIA RAPSAG	PACTUAL ASSET	-0.001891	0.018388	-0.0001	0.9342	-1.6954		-0.0992%
FIA SIGMA	BRADESCO	-0.001100	0.015991	0.0004	0.8102	-1.1326		-0.0318%
FIA TOP CONCORD	BRADESCO	-0.001461	0.017438	-0.0001	0.9701	0.5138		-0.0609%

TABELA 1 - FUNDOS DE INVESTIMENTO EM AÇÕES
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETA	GAMA	SHARPE	MODIGLIANI
FIB	BANKBOSTON	-0.001139	0.016405	0.0002	0.8175	-0.7506		-0.0337%
FIBRA VIC	FIBRA DTVM	-0.002047	0.018597	-0.0009	0.9764	0.4082		-0.1138%
FIDUCIA EMERALD FIA	RIO BRAVO INVESTIMENTOS DTVM	0.000346	0.003153	0.0000	-0.0145	0.9993	0.109737	0.0500%
FIDUCIA EQUITY VALUE FIA	RIO BRAVO INVESTIMENTOS DTVM	0.000434	0.004474	0.0000	0.0792	1.4311	0.097005	0.0653%
FIF UNIBANCO TIMING	UNIBANCO	-0.000756	0.021582	0.0009	0.9761	-0.9183		0.0299%
FIQ PRIVATE IBOVESPA INDEX	UNIBANCO	-0.001395	0.018839	-0.0002	1.0065	0.3057		-0.0474%
FITVM HSBC GOLD	HSBC INVESTMENT BANK	-0.001141	0.015951	0.0005	0.8047	-1.6497		-0.0361%
FITVM HSBC SALUBRE	HSBC INVESTMENT BANK	-0.001117	0.015299	0.0004	0.7707	-1.4661		-0.0369%
FOCUS FIA	SUL AMERICA INVESTIMENTOS	-0.000053	0.016195	0.0022	0.7163	-3.6306		0.0739%
FUNDO BRASCAN O&G	BANCO BRASCAN	0.000335	0.005397	0.0004	0.0270	-0.0384	0.062072	0.0599%
FUNDO BRB ACOES	BRB	-0.001390	0.019875	-0.0002	1.0435	0.4302		-0.0419%
FUNDO DE ACOES BANRISUL	BANRISUL S.A.	-0.001477	0.011791	0.0015	0.3825	-7.0341		-0.0901%
FUNDO INDEX DE FUTURO IBOVESPA	PACTUAL ASSET	-0.000806	0.020933	0.0023	0.5678	-7.1862		0.0217%
G.A.S FIA	HEDGING GRIFFO	-0.001799	0.010728	-0.0002	0.4743	-2.6588		-0.1275%
GAP ACOES FIA	MELLON BRASCAN DTVM	-0.002127	0.015551	-0.0010	0.8137	0.0344		-0.1367%
GAP EXCLUSIVO I FIA	MELLON BRASCAN DTVM	0.000112	0.004214	0.0002	0.0720	0.1819	0.026578	0.0318%
GAS LOTUS HG	HEDGING GRIFFO	-0.002005	0.016197	0.0004	0.7711	-3.5672		-0.1213%
GERACAO FIA	GERACAO FUTURO CORRETORA	0.000548	0.014519	0.0024	0.6610	-2.8150	0.037744	0.1258%
HAMBURG FIA	QUALITY - CCTVM	-0.001567	0.019151	0.0008	0.9294	-3.4777		-0.0631%
HEDGING GRIFFO STRATEGY II FIA	HEDGING GRIFFO ASSET MANAGEM	-0.001609	0.019967	0.0012	0.9821	-4.2129		-0.0633%
HEDGING-GRIFFO FCL II	HEDGING GRIFFO ASSET MANAGEM	-0.001401	0.018496	-0.0002	0.9881	0.1590		-0.0497%
HEDGING-GRIFFO TOP ACOES	HEDGING GRIFFO ASSET MANAGEM	-0.000757	0.013043	0.0007	0.6541	-1.7635		-0.0120%
HG BETA 14 FITVM	HEDGING GRIFFO	-0.000488	0.009115	-0.0002	0.2682	0.3345		-0.0043%
HG CLIQUE FITVM	HEDGING GRIFFO	-0.000868	0.013656	0.0012	0.6613	-3.0727		-0.0201%
HG EVOLUTION FIA	HEDGING GRIFFO	-0.001987	0.014416	-0.0011	0.6777	-0.1086		-0.1282%
HG POLAND FITVM	HEDGING GRIFFO	0.000797	0.017341	0.0033	0.6391	-4.7564	0.045960	0.1645%
HG PROVENCE EQUITY FITVM	HEDGING GRIFFO	-0.000939	0.014184	-0.0001	0.5548	0.2147		-0.0246%
HG RAPHAEL FITVM	HEDGING GRIFFO	-0.000363	0.009248	-0.0001	0.2794	0.4033		0.0089%
HSBC ACOES	HSBC	-0.001581	0.018800	-0.0001	1.0031	-0.3098		-0.0662%
HSBC ACOES ACUMULACAO	HSBC INVESTMENT BANK	-0.001302	0.016403	0.0003	0.8353	-1.3082		-0.0500%
HSBC ACOES BA	HSBC	-0.001574	0.018679	-0.0003	0.9981	0.0364		-0.0661%
HSBC ACOES BANKING	HSBC	-0.000552	0.017835	0.0015	0.8163	-3.1626		0.0320%
HSBC ACOES DIVIDENDOS	HSBC INVESTMENT BANK	-0.000725	0.015361	0.0008	0.7829	-1.3490		0.0026%
HSBC ACOES FRANCIAL	HSBC	-0.001297	0.016403	0.0003	0.8355	-1.2786		-0.0495%
HSBC ACOES INDICES	HSBC INVESTMENT BANK	-0.001494	0.019021	0.0000	0.9956	-0.5678		-0.0564%

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INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETA	GAMA	SHARPE	MODIGLIANI
HSBC ACOES INSTITUCIONAL	HSBC	-0.001167	0.016394	0.0004	0.8348	-1.2953		-0.0366%
HSBC ACOES MG	HSBC	-0.001507	0.019344	0.0006	0.9769	-2.2141		-0.0562%
HSBC ACOES PLUS	HSBC INVESTMENT BANK	-0.001590	0.018789	-0.0002	1.0024	-0.2986		-0.0672%
HSBC ACOES PLUS PREMIER	HSBC INVESTMENT BANK	-0.001589	0.018788	-0.0002	1.0020	-0.3107		-0.0671%
HSBC ACOES SETORIAL ATIVO	HSBC	-0.000221	0.022737	-0.0002	1.1519	4.3208		0.0890%
HSBC ACOES TELECOM	HSBC	-0.001424	0.019497	-0.0011	1.0108	3.0678		-0.0471%
HSBC ACOES TOP	HSBC	-0.001439	0.018790	-0.0001	1.0046	0.0415		-0.0521%
HSBC ACOES VALOR	HSBC INVESTMENT BANK	-0.000532	0.012908	0.0009	0.5834	-1.8206		0.0099%
HSBC FITVM ACOES PLUS	HSBC INVESTMENT BANK	-0.001469	0.018802	0.0000	1.0032	-0.3069		-0.0550%
HSBC FITVM LIBRIUM	HSBC	-0.001368	0.015344	0.0007	0.7779	-1.6210		-0.0618%
HSBC PRIVATE ACOES PLUS	HSBC INVESTMENT BANK	-0.001491	0.018791	-0.0001	1.0027	-0.3059		-0.0573%
IBOVESPA SUL ENERGIA	UNIBANCO	-0.001298	0.018315	-0.0002	0.9595	0.4088		-0.0403%
INSTITUCIONAL T FIA	UNIBANCO	-0.000572	0.011316	0.0004	0.5910	-0.5588		-0.0019%
INVESTC OPPORT LOGICA II	UNIBANCO	-0.002746	0.021821	-0.0003	1.0830	-2.9107		-0.1680%
IP PARTICIPACOES FIA	MELLON BRASCAN DTVM	-0.000179	0.011267	0.0009	0.5229	-1.1023		0.0372%
ITAU ACE DIVIDENDOS FITVM	ITAU	-0.000607	0.014673	0.0008	0.7383	-1.1514		0.0110%
ITAU ARGOS FIA	ITAU DTVM	-0.003108	0.021380	0.0003	1.0096	-5.7123		-0.2063%
ITAU CARTEIRA LIVRE FIA	ITAU	-0.001534	0.019458	-0.0005	1.0476	0.9351		-0.0583%
ITAU GALAXIA FIA	ITAU	-0.001840	0.015611	0.0006	0.7600	-4.0157		-0.1077%
ITAU INDEX FUNDACOES FIA	ITAU	-0.001325	0.018874	-0.0001	1.0118	0.4244		-0.0403%
ITAU INDEX IBOVESPA FIA	ITAU	-0.001229	0.019069	0.0000	1.0220	0.3645		-0.0297%
ITAU INDICE ACOES IBOVESPA FICFIA	ITAU	-0.001348	0.018752	-0.0001	1.0056	0.3493		-0.0432%
ITAU INSTITUCIONAL PORTFOLIO FIA	ITAU DTVM	-0.001183	0.018875	0.0001	1.0066	0.2166		-0.0261%
ITAU INSTITUCIONAL SELECAO FIA	ITAU DTVM	-0.001044	0.016607	0.0006	0.8405	-1.6301		-0.0232%
ITAU INVESTPREV FIA	ITAU DTVM	-0.001987	0.014688	-0.0004	0.7313	-1.7553		-0.1269%
ITAU LAM ACTION FIA	BANKBOSTON	-0.000603	0.016968	0.0008	0.8362	-1.9828		0.0226%
ITAU LIVESTOCK FIA	ITAU	-0.001268	0.017838	0.0001	0.9460	-0.2747		-0.0396%
ITAU LUXOR FIA	ITAU	-0.000876	0.013433	-0.0002	0.7216	0.6703		-0.0219%
ITAU MATRIX FIA	ITAU	-0.001346	0.017384	-0.0003	0.9283	0.5525		-0.0496%
ITAU PERSONNALITE ACOES FICFIA	ITAU	-0.001142	0.017008	0.0000	0.8602	-0.1402		-0.0311%
ITAU PERSONNALITE MARCHE IBOVESPA FICF	ITAU	-0.001301	0.018776	-0.0001	1.0066	0.3582		-0.0383%
ITAU PERSONNALITE SELECAO ACOES FICFIA	ITAU DTVM	-0.000917	0.013586	0.0004	0.6778	-1.0044		-0.0253%
ITAU PERSONNALITE TECHNIQUE FIA	ITAU	-0.001386	0.019185	-0.0002	1.0264	0.4915		-0.0448%
ITAU PRIVATE ACOES ATIVO FIA	ITAU DTVM	-0.001337	0.018510	-0.0003	0.9904	0.7321		-0.0432%
ITAU PRIVATE ACOES I FIC FITVM	ITAU	-0.000304	0.011397	0.0008	0.5210	-1.0656		0.0253%

TABELA 1 - FUNDOS DE INVESTIMENTO EM AÇÕES
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETA	GAMA	SHARPE	MODIGLIANI
ITAU PRIVATE ACOES M FICFIA	ITAU	-0.001221	0.016910	-0.0003	0.8992	0.7031		-0.0395%
ITAU PRIVATE ACOES O FICFIA	ITAU	-0.002715	0.021983	-0.0005	1.0995	-1.9907		-0.1641%
ITAU PRIVATE SELECT FIA	ITAU	-0.001215	0.016891	0.0003	0.8648	-1.1044		-0.0389%
ITAU SELECAO ACOES FIA	ITAU	-0.000789	0.013882	0.0005	0.6963	-1.0503		-0.0111%
ITAU SELECTED FIA	ITAU	-0.001051	0.017655	-0.0001	0.9493	0.9676		-0.0188%
ITAUACOES FIA	ITAU	-0.001168	0.015964	0.0006	0.8172	-1.8866		-0.0388%
J MALUCELLI & OMAR CAMARGO FIA	PAM - PARANA BANCO ASSET	-0.001085	0.019189	-0.0008	1.0316	3.2059		-0.0147%
KEPLER FIA	UNIBANCO	-0.001103	0.016994	0.0009	0.8523	-2.4334		-0.0272%
KOL	BMC ASSET	0.001367	0.009070	0.0001	0.1851	4.2950	0.150717	0.1810%
KOLLIE FIA	PACTUAL ASSET	-0.000039	0.016655	0.0009	0.8542	-0.3317		0.0775%
LIFE	BANCO CITIBANK	-0.000964	0.013331	0.0000	0.6983	-0.0778		-0.0312%
LYONNAIS SELECTION CASPIA FIA	CREDIT LYONNAIS	-0.001502	0.022639	0.0014	1.1005	-4.0742		-0.0396%
MAGLIANO TRADITION	MAGLIANO	-0.000915	0.017474	0.0004	0.9227	-0.1587		-0.0061%
MARAJÓ FIA	BANCO FATOR	-0.001185	0.017538	0.0000	0.9240	0.0923		-0.0328%
MAXIMA ACCESS	MAXIMA DTVM	-0.001675	0.016824	0.0000	0.8556	-1.6066		-0.0853%
MAXIMA MAXYIELD	MAXIMA DTVM	-0.000742	0.017236	0.0016	0.2110	-5.7002		0.0100%
MAXIMA POWER	ALFA	-0.001282	0.018686	0.0002	0.9899	-0.4947		-0.0369%
MAXIMA TELE-PART	MAXIMA DTVM	-0.002083	0.016916	0.0005	0.8265	-4.3526		-0.1256%
MB ACOES	MERCANTIL DO BRASIL DTVM	-0.002208	0.021542	-0.0008	1.0910	0.1434		-0.1155%
MB ACOES FLEX	MERCANTIL DO BRASIL DTVM	-0.000637	0.016882	0.0003	0.8588	0.3842		0.0188%
MELLON IBOVESPA PLUS FIA	MELLON BRASCAN DTVM	-0.001645	0.020067	0.0001	1.0540	-0.8764		-0.0664%
MELLON IBX STRATEGY FIA	MELLON BRASCAN DTVM	-0.001671	0.017928	0.0008	0.8757	-3.7952		-0.0795%
MELLON INCOME FIA	MELLON BRASCAN DTVM	-0.001543	0.016535	0.0006	0.8095	-3.0534		-0.0735%
MERIDIONAL ACOES	SANTANDER BRASIL	-0.001705	0.018356	-0.0005	0.9793	0.3624		-0.0808%
MIRANTE IBX FIC FIA	HSBC INVESTMENT BANK	-0.001225	0.016224	0.0004	0.8216	-1.4830		-0.0432%
MULTIMARCAS FIA	BOUTIQUE DE INVESTIMENTOS	-0.000480	0.006986	0.0013	0.2833	-3.9869		-0.0139%
MULTIMARCAS PERFORMANCE FIA	BOUTIQUE DE INVESTIMENTOS	-0.001332	0.014414	0.0003	0.7334	-1.8721		-0.0628%
OPPORTUNITY I FIA	OPPORTUNITY	-0.002580	0.021391	-0.0004	1.0820	-2.0061		-0.1535%
OPPORTUNITY LOGICA II FIA	OPPORTUNITY	-0.002748	0.021984	-0.0005	1.0980	-2.2145		-0.1674%
OPPORTUNITY LOGICA II INSTITUCIONAL FIA	OPPORTUNITY	-0.002089	0.020677	-0.0001	1.0506	-1.6682		-0.1078%
PAVARINI FIA	PAVARINI E OPICE	-0.000345	0.016790	0.0013	0.8195	-1.7626		0.0476%
PILLAINVEST ACOES	PILLA	-0.001952	0.017376	0.0001	0.8860	-2.5214		-0.1103%
PLURAL INSTITUCIONAL FIA	BANCO FATOR	-0.001842	0.015374	0.0009	0.7437	-5.1588		-0.1091%
POLO HG FITVM	HEDGING GRIFFO	0.002024	0.005198	0.0028	0.0296	-1.1198	0.389381	0.2278%
PORTFOLIO ACOES	CITIBANK	-0.001366	0.019125	-0.0001	1.0212	0.3090		-0.0431%

TABELA 1 - FUNDOS DE INVESTIMENTO EM AÇÕES
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETA	GAMA	SHARPE	MODIGLIANI
PORTO SEGURO F.I.A	PORTOPAR	-0.001315	0.016658	-0.0001	0.8704	-0.2089		-0.0501%
PORTO SEGURO INSTITUCIONAL FIA	PORTOPAR	-0.000361	0.008649	0.0004	0.4205	-0.6501		0.0062%
PRECE II FUNDO INV EM COTA FIA	QUALITY - CCTVM	-0.002095	0.021106	-0.0007	1.0323	0.7670		-0.1063%
PRIME	PRIME	-0.002109	0.014626	0.0001	0.6942	-3.7963		-0.1394%
PRIVATE FOCUS	CITIBANK	-0.001537	0.019126	-0.0003	1.0213	0.3173		-0.0602%
PROSPER ADINVEST FIA	PROSPER	-0.000619	0.012387	-0.0010	0.4933	3.0081		-0.0014%
RUBI	BANKBOSTON	-0.000588	0.019783	0.0002	1.0280	0.2020		0.0379%
SAFRA IBX 50	SAFRA	-0.001337	0.016592	0.0003	0.8386	-1.5945		-0.0526%
SAFRA IBX 50 PLUS	SAFRA	-0.001320	0.016648	0.0003	0.8429	-1.5491		-0.0506%
SAFRA INDICIAL	SAFRA	-0.001389	0.018794	-0.0002	1.0065	0.3428		-0.0470%
SAFRA MULTI DIVIDENDOS	SAFRA	-0.000790	0.015651	0.0008	0.7616	-1.5718		-0.0025%
SAFRA MULTIDIVIDENDOS LI	BANCO FATOR	-0.000790	0.015641	0.0008	0.7596	-1.5259		-0.0026%
SAFRA PRIVATE	SAFRA	-0.001758	0.017745	-0.0003	0.9041	-0.6936		-0.0891%
SAFRA SETORIAL BANCOS	SAFRA	-0.000577	0.017897	0.0011	0.8560	-1.6725		0.0298%
SAFRA SETORIAL ENERGIA	SAFRA	-0.002392	0.020528	-0.0008	1.0090	-0.3777		-0.1389%
SAFRA SETORIAL TELECOM	SAFRA	-0.001499	0.021059	-0.0011	1.0685	3.2326		-0.0470%
SAFRA SMALL CAP FIA	SAFRA	-0.000380	0.013002	0.0009	0.6398	-1.0018		0.0255%
SAFRA TECNOLOGIA	SAFRA	-0.000692	0.017208	0.0002	0.8462	0.8263		0.0149%
SANTANDER ACOES	SANTANDER BRASIL	-0.001535	0.018265	-0.0002	0.9671	-0.1506		-0.0642%
SANTANDER FIA BISA	SANTANDER BRASIL	-0.001412	0.018288	-0.0003	0.9757	0.4037		-0.0518%
SANTANDER FIA CADIZ	SANTANDER BRASIL	-0.000730	0.011674	-0.0002	0.6014	0.6445		-0.0159%
SANTANDER FIA SMALL CAP	SANTANDER BRASIL	-0.001470	0.018088	-0.0007	0.9553	1.3480		-0.0586%
SANTANDER FIA TELECOM	SANTANDER BRASIL	-0.001307	0.018430	-0.0016	0.9587	4.6415		-0.0406%
SANTANDER FIA VIGO	SANTANDER BRASIL	-0.001360	0.018252	-0.0002	0.9748	0.4335		-0.0468%
SANTANDER FUNBR ACOES	SANTANDER BRASIL	-0.001368	0.018192	-0.0001	0.9686	0.1559		-0.0479%
SANTANDER INSTITUCIONAL CL	SANTANDER BRASIL	-0.001379	0.018228	-0.0003	0.9732	0.4546		-0.0488%
SANTOS PORTFOLIO FITVM	SANTOS	-0.001163	0.020859	0.0003	1.0987	-0.1298		-0.0144%
SCHRODER BRASIL ABSOLUTO FIA	SCHRODER BRASIL	-0.001083	0.016682	0.0006	0.8399	-1.7599		-0.0268%
SCHRODER BRASIL FIA	SCHRODER BRASIL	-0.001360	0.017066	-0.0001	0.8515	-0.0759		-0.0526%
SCHRODER BRASIL PRIVATE	MAXBLUE DTVM	-0.001045	0.016832	0.0007	0.8478	-1.8918		-0.0222%
SCHRODER EBANO FITVM	SCHRODER INVEST. MANAG. BRASI	-0.000996	0.016394	0.0007	0.8253	-1.8318		-0.0195%
SCHRODER PERFORMANCE	SCHRODER BRASIL	-0.000474	0.014874	0.0015	0.7349	-2.8274		0.0253%
SKOPOS HG FIA	HEDGING GRIFFO	-0.000818	0.011815	0.0021	0.3780	-7.0044		-0.0241%
SKOPOS MIB HG	HEDGING GRIFFO	-0.000074	0.013280	0.0030	0.4122	-7.3754		0.0575%
STUTTGART FIA	QUALITY - CCTVM	-0.002230	0.019934	0.0000	0.9903	-2.5215		-0.1256%

TABELA 1 - FUNDOS DE INVESTIMENTO EM AÇÕES
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETA	GAMA	SHARPE	MODIGLIANI
SUDAMERIS CL FIC FIA	BCO. COM. INV. SUDAMERIS	-0.001693	0.019065	-0.0004	1.0105	0.2693		-0.0761%
SUDAMERIS CONDOR FIA	BCO. COM. INV. SUDAMERIS	-0.000830	0.019099	0.0001	1.0011	-0.0505		0.0103%
SUDAMERIS DIVIDENDOS FIA	BCO. COM. INV. SUDAMERIS	-0.000306	0.017772	0.0019	0.8796	-2.9612		0.0563%
SUDAMERIS ESTRATEGICO FIA	BCO. COM. INV. SUDAMERIS	-0.001641	0.017624	0.0001	0.8922	-1.5972		-0.0780%
SUDAMERIS FIA	BCO. COM. INV. SUDAMERIS	-0.001689	0.019145	-0.0005	1.0169	0.3636		-0.0753%
SUDAMERIS INDEX FIA	BCO. COM. INV. SUDAMERIS	-0.001522	0.019059	-0.0002	1.0187	-0.0539		-0.0591%
SUDAMERIS INSTITUCIONAL FIA	BCO. COM. INV. SUDAMERIS	-0.001289	0.019454	-0.0001	1.0065	0.1161		-0.0338%
SUDAMERIS PRIVATE FIA	BCO. COM. INV. SUDAMERIS	-0.001147	0.019523	0.0002	1.0061	-0.3270		-0.0193%
SUDAMERIS SUL ENERGIA - FI ACOES	SUDAMERIS	-0.001372	0.019035	-0.0001	1.0186	0.1245		-0.0442%
SUL AMERICA EQUILIBRIUM FIA	SUL AMERICA INVESTIMENTOS	-0.000664	0.017384	0.0014	0.8831	-2.3832		0.0186%
SUL AMERICA ESPECIAL I FIA	SUL AMERICA INVESTIMENTOS	0.001033	0.005962	0.0009	-0.0578	0.3101	0.173264	0.1324%
SUL AMERICA INDEX FIA	SUL AMERICA INVESTIMENTOS	-0.001320	0.019173	-0.0001	1.0215	0.2603		-0.0383%
TARPON HG	HEDGING GRIFFO	0.000083	0.016121	0.0034	0.6842	-6.7927	0.005161	0.0871%
TATICA STRATEGY FIA	TATICA	0.000025	0.008204	0.0001	0.1200	0.1190	0.003011	0.0426%
TEMPO CAPITAL FIA	MELLON BRASCAN DTVM	-0.001118	0.011959	-0.0005	0.5779	0.5426		-0.0534%
TITULO F.I.A	TITULO	-0.000830	0.021890	-0.0008	1.0018	3.5720		0.0240%
TOP BENEFIT	BANKBOSTON	-0.001523	0.016342	0.0004	0.8469	-1.9010		-0.0724%
TOP CONDOR	CITIBANK	-0.001690	0.018326	0.0000	1.0159	0.0030		-0.0794%
TOP CREDIT FIA	HSBC INVESTMENT BANK	-0.001225	0.015730	0.0006	0.8200	-1.7667		-0.0456%
TOP ULTRA FIA	UNIBANCO	-0.001342	0.017868	0.0006	0.9591	-1.2070		-0.0469%
TOPAZIO	SANTOS	-0.000684	0.020040	0.0003	1.0347	-0.1566		0.0295%
UNIBANCO ACOES PRIVATE B INDEX	UNIBANCO	-0.001316	0.019014	-0.0001	1.0176	0.4017		-0.0387%
UNIBANCO ACTIVE FIA	UNIBANCO	-0.001195	0.018533	0.0005	0.9683	-1.0427		-0.0289%
UNIBANCO BLUE ACOES	UNIBANCO	-0.001406	0.018624	0.0004	0.9696	-1.4125		-0.0496%
UNIBANCO CART. PREVID. FIA	UNIBANCO	-0.001285	0.016761	0.0006	0.8415	-2.3266		-0.0466%
UNIBANCO FIA PRIVATE DIVIDENDOS	UNIBANCO	-0.001233	0.017107	0.0007	0.8659	-2.1258		-0.0397%
UNIBANCO PREVID C FIA	UNIBANCO	-0.001322	0.018851	-0.0002	0.9872	0.4041		-0.0401%
UNIBANCO PREVID. ACOES	UNIBANCO	-0.000788	0.016269	0.0011	0.8140	-2.2950		0.0007%
UNIBANCO PREVID. B FIA	UNIBANCO	-0.000888	0.013161	0.0003	0.6824	-0.7720		-0.0245%
UNIBANCO PRIVATE GOLD	UNIBANCO	-0.001153	0.018500	0.0010	0.9356	-2.5012		-0.0249%
UNIBANCO STRATEGY ACOES	UNIBANCO	-0.001091	0.018709	0.0006	0.9728	-1.0151		-0.0177%
UNICLASS MULTIGESTOR ACOES FIQ	UNIBANCO	-0.001266	0.015258	0.0002	0.7907	-1.1784		-0.0520%
UNIFUND FOCUS	UNIBANCO	-0.001111	0.018736	0.0006	0.9700	-1.2915		-0.0195%
VALMAX	CRUZEIRO DO SUL	-0.001113	0.019936	0.0009	0.9717	-2.2504		-0.0139%
VOTORANTIM ACOES	VOTORANTIM ASSET	-0.001075	0.019228	0.0002	1.0190	0.1709		-0.0135%

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INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETA	GAMA	SHARPE	MODIGLIANI
WOLF FIA	SUL AMERICA INVESTIMENTOS	-0.001241	0.015783	0.0008	0.7859	-2.7865		-0.0470%
	MÉDIAS	-0.1186%	1.6683%	0.0195%	0.8321	-0.7604	NA	-0.0371%