

TABELA 1 FUNDOS REFERENCIADOS A CÂMBIO
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE
ABN AMRO FIF BHP BILLITON	ABN AMRO REAL	0.000309	0.000195	-0.0014	-0.0007	-0.0006	0.9785	1.5846
ABN AMRO FIF CAMBIAL PRIVATE	ABN AMRO REAL	0.000964	0.010485	-0.0046	0.8747	0.1233	12.9166	0.0919
AGF FIF CAMBIAL	BANCO AGF	0.000974	0.010355	-0.0041	0.8821	0.1263	11.4626	0.0941
ALFA CAMBIAL FIF	ALFA	0.000942	0.007751	0.0029	0.9405	-0.0344	-7.8603	0.1215
BANESPA FBI CAM	BANESPA	0.000857	0.009458	0.0031	0.6778	-0.1035	-7.9984	0.0906
BB CAMBIAL DOLAR ESPECIAL	BB	0.000295	0.006441	0.0037	0.6998	-0.0279	-11.0910	0.0458
BB CAMBIAL DOLAR PROGRESSIVO	BB	0.000174	0.006443	0.0036	0.7003	-0.0277	-11.0870	0.0270
BB CAMBIAL EMPRESARIAL PLUS	BB	0.000285	0.006444	0.0037	0.7014	-0.0270	-11.0708	0.0442
BB CAMBIAL EURO PROGRESSIVO	BB	0.000434	0.008698	-0.0005	0.6219	0.0329	0.8854	0.0499
BBM FIF CAMBIAL	BBM	0.000950	0.010553	0.0040	0.8460	-0.0981	-10.6469	0.0900
BNP PARIBAS DOLAR	BNP PARIBAS	0.001055	0.010825	-0.0023	0.8972	0.1224	6.9760	0.0975
BNP PARIBAS EURO	BNP PARIBAS	0.000589	0.012165	0.0007	0.6749	0.1467	-1.4035	0.0484
BNP PARIBAS EURO CLASSIQUE	BNP PARIBAS	0.000694	0.011127	0.0030	0.6969	0.1722	-6.9997	0.0624
BOSTON ASSET CAMBIAL EURO FIF	BANKBOSTON	0.000760	0.010774	0.0020	0.5752	-0.1022	-5.0768	0.0705
BOSTON ASSET COUPON CAMBIAL DOLAR FIF	BANKBOSTON	0.001029	0.008821	0.0035	0.6204	-0.0929	-8.4192	0.1167
BOSTON CAMBIAL DOLAR FIF	BANKBOSTON	0.000870	0.010547	0.0040	0.8372	-0.0967	-10.6935	0.0825
BOSTON CAMBIAL EURO FAQ	BANKBOSTON	0.000676	0.010792	0.0019	0.5761	-0.1023	-5.1215	0.0626
BOSTON COUPON CAMBIAL DOLAR FAQ	BANKBOSTON	0.000949	0.008832	0.0034	0.6215	-0.0928	-8.4737	0.1075
BRADESCO EMPRESAS FAQ CAMBIAL	BRADESCO	0.000931	0.009117	0.0031	0.7741	-0.0695	-8.0264	0.1021
BRADESCO FAQ CAMBIAL SPECIAL	BRADESCO	0.000932	0.009117	0.0031	0.7740	-0.0695	-8.0263	0.1022
BRADESCO FAQ FI CAMBIAL	BRADESCO	0.000875	0.009127	0.0031	0.7738	-0.0699	-8.0319	0.0959
BRADESCO FIF CAMBIAL	BRADESCO	0.001011	0.010219	0.0040	0.7957	-0.1046	-10.2251	0.0989
BRADESCO FIF DOLAR ACTIVE	BRADESCO	0.000858	0.009637	0.0029	0.8410	-0.0748	-7.7014	0.0890
BRADESCO FIF DOLAR SHORT	BRADESCO	0.000894	0.010582	0.0038	0.8552	-0.0956	-10.1968	0.0845
BRADESCO FIF EURO	BRADESCO	0.000699	0.009520	0.0050	0.8199	0.0687	-13.2536	0.0734
BRADESCO PRIME FAQ DE FI CAMBIAL	BRADESCO	0.000911	0.009119	0.0031	0.7743	-0.0694	-8.0390	0.0999
BRAM FIF CAMBIAL	BRADESCO	0.000973	0.009113	0.0031	0.7736	-0.0695	-8.0000	0.1068
BTM JUMP CAMBIAL	TOKYO-MITSUBISHI	0.000981	0.009393	0.0024	0.8475	-0.0813	-6.3258	0.1044
CITICAMBIO	CITIBANK	0.000922	0.009360	0.0054	0.8452	-0.0928	-14.5175	0.0985
CITIHEDGE	CITIBANK	0.001003	0.009362	0.0055	0.8448	-0.0930	-14.4814	0.1071
CITRINO CAMBIAL FIF	SAFRA	0.000792	0.010327	-0.0023	0.8374	0.1026	6.2283	0.0767
CSAM CAMBIAL	CREDIT SUISSE FIRST BOSTON	0.000876	0.010686	0.0039	0.8520	-0.0977	-10.4158	0.0820
FAC COIN CAMBIAL	COINVALORES	0.000676	0.008371	0.0031	0.6678	-0.0782	-8.2760	0.0808
FATOR PLURAL CAMBIAL FIF	BANCO FATOR	0.000852	0.010490	0.0038	0.8551	-0.0965	-10.3978	0.0812
FIBRA CAMBIAL FIF	FIBRA DTVM	0.000857	0.008906	0.0034	0.6938	-0.0800	-8.8275	0.0962
FIF PACTUAL CAMBIAL	PACTUAL ASSET	0.000952	0.010495	0.0040	0.8376	-0.0978	-10.4556	0.0907
FIF SUMITOMO CAMBIAL	SUMITOMO	0.000890	0.008178	0.0050	0.5398	-0.0799	-12.6556	0.1088
FIF TOPAZIO IMPERIAL I	VOTORANTIM ASSET	0.000761	0.010673	0.0039	0.8412	-0.1084	-10.7481	0.0713
FIF UBB AIG CORPORATE CAMBIAL	UNIBANCO	0.000942	0.009955	0.0036	0.7850	-0.0889	-9.4163	0.0946
FUNDO BJ CAMBIAL FIF	HSBC	0.001568	0.007398	0.0047	0.9730	-0.0148	-10.9429	0.2119

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NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE
HEDGE	CITIBANK	0.001044	0.009362	0.0055	0.8450	-0.0930	-14.4694	0.1115
HEDGE DOLAR PRIVATE	MAXBLUE DTVM	0.001002	0.009461	0.0016	0.8688	-0.0741	-4.1532	0.1059
HEDGING GRIFFO CAMBIAL FIF	HEDGING GRIFFO	0.000861	0.010561	0.0038	0.8406	-0.0994	-10.3921	0.0815
HSBC FAQ CAMBIAL PLUS	HSBC INVESTMENT BANK	0.000911	0.009740	0.0036	0.7588	-0.0922	-9.4471	0.0935
HSBC FIF CAMBIAL DOLAR	HSBC	0.000975	0.009728	0.0037	0.7587	-0.0920	-9.4281	0.1002
HSBC FIF SILVER TULIP CAMBIAL	HSBC	0.000994	0.008379	0.0033	0.7562	-0.0721	-8.4090	0.1186
ITAU B CAMBIAL FIF	ITAU	0.000906	0.010619	0.0040	0.8474	-0.0969	-10.7841	0.0853
ITAU CAMBIAL FACFI	ITAUCARD FINANCEIRA	0.000900	0.009478	0.0035	0.7386	-0.0924	-9.1713	0.0950
ITAU CORP EURO FACFI	ITAU	0.000616	0.011644	0.0092	0.5986	-0.0087	-24.1782	0.0529
ITAU EURO FIF	ITAUCARD FINANCEIRA	0.000644	0.011714	0.0093	0.6019	-0.0089	-24.2953	0.0550
ITAU EXCHANGE FIF	ITAUCARD FINANCEIRA	0.001034	0.009899	0.0038	0.7693	-0.0967	-9.5504	0.1045
ITAU HEDGE CAMBIAL FACFI	ITAU	0.001014	0.009908	0.0038	0.7678	-0.0981	-9.6303	0.1023
ITAU PERSONNALITE EURO FACFI	ITAUCARD FINANCEIRA	0.000573	0.011147	0.0092	0.5733	-0.0214	-24.0733	0.0514
ITAU PRIVATE CAMBIAL FACFI	ITAU	0.000968	0.009604	0.0036	0.7454	-0.0989	-9.1274	0.1008
ITAU PRIVATE CAMBIO FACFI	ITAU	0.000766	0.009887	0.0039	0.9116	-0.0750	-10.7676	0.0775
OPPORTUNITY CAMBIAL II FIF	OPPORTUNITY	0.000865	0.010541	0.0039	0.8400	-0.0978	-10.4026	0.0821
PERSONNALITE HEDGE CAMBIAL FACFI	ITAU	0.000974	0.009905	0.0037	0.7685	-0.0978	-9.6378	0.0983
QUASAR DOLLAR HEDGE FIF	UNIBANCO	0.001125	0.007424	0.0048	0.9579	-0.0245	-12.3611	0.1515
REAL FAQ CAMBIAL	ABN AMRO REAL	0.000862	0.010487	-0.0047	0.8748	0.1232	12.7021	0.0822
REAL FAQ CAMBIAL VIP	ABN AMRO REAL	0.000944	0.010499	-0.0046	0.8759	0.1235	12.8621	0.0899
SAFRA CAMBIAL SUPER FAQ	SAFRA	0.000851	0.010420	0.0038	0.8330	-0.0969	-10.3244	0.0817
SAFRA CART CAMBIAL	SAFRA	0.000902	0.010418	0.0038	0.8318	-0.0973	-10.2551	0.0866
SANTANDER FAC CAMBIAL	SANTANDER BRASIL	0.001081	0.009283	0.0035	0.7066	-0.1052	-8.6566	0.1164
SANTANDER FIF BANESPA PRIME CAMBIAL	SANTANDER BRASIL	0.001110	0.009275	0.0035	0.7057	-0.1052	-8.6245	0.1197
SANTOS CAMBIAL FIF	SANTOS	0.000977	0.007406	0.0042	0.9039	-0.0355	-10.9619	0.1319
SFR CAMBIAL FIF	SAFRA	0.000373	0.000074	0.0004	-0.0021	-0.0014	-0.1810	5.0542
TANZANITA 2 FIF	ITAU	0.000737	0.010783	0.0040	0.8360	-0.1162	-11.2097	0.0683
UNIBANCO DOLAR MAXI	UNIBANCO	0.000861	0.010340	0.0036	0.8184	-0.0925	-9.6471	0.0833
UNIBANCO EMPRESAS DOLAR MAXI	UNIBANCO	0.000804	0.010320	0.0035	0.8226	-0.0924	-9.5864	0.0779
UNIBANCO FIF HEDGE CAMBIAL	UNIBANCO	0.000870	0.010281	0.0036	0.8166	-0.0924	-9.5825	0.0846
UNIBANCO PRIVATE CAMBIAL	UNIBANCO	0.000857	0.010316	0.0035	0.8181	-0.0931	-9.4446	0.0831
VOTORANTIM CAMBIAL FIF	VOTORANTIM ASSET	0.000849	0.010286	0.0037	0.8226	-0.0983	-9.9796	0.0825
	MÉDIAS	0.000850	0.009431	0.003058	0.7591	-0.0509	-8.0364	0.1799

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MODIGLIANI
0.0319%
0.1476%
0.1480%
0.1321%
0.1319%
0.0610%
0.0489%
0.0600%
0.0859%
0.1466%
0.1584%
0.1184%
0.1238%
0.1287%
0.1460%
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0.1429%
0.1930%

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MODIGLIANI
0.1502%
0.1464%
0.1377%
0.1387%
0.1450%
0.1404%
0.1425%
0.1363%
0.1185%
0.1217%
0.1518%
0.1498%
0.1118%
0.1437%
0.1249%
0.1380%
0.1458%
0.1488%
0.1375%
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