

TABELA 1 - FUNDOS MULTIMERCADOS
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
ABLION FIF	ITAU	0.000501	0.000267	0.000478	0.0009	0.0025	0.0671	1.876404	0.0514%
ABN AMRO AS FAC GOLFE	ABN AMRO REAL	0.000334	0.000271	0.000233	0.0036	-0.0004	0.2582	1.232472	0.0347%
ABN AMRO AS FAC STONE	ABN AMRO REAL	0.000342	0.000174	0.000205	0.0043	0.0007	0.3500	1.965517	0.0351%
ABN AMRO AS FAC TELLER I	ABN AMRO REAL	0.000350	0.000266	0.000179	-0.0006	0.0000	0.4518	1.315789	0.0363%
ABN AMRO AS FAC TELLER II	ABN AMRO REAL	0.000348	0.000265	0.000165	-0.0006	0.0000	0.4859	1.313208	0.0361%
ABN AMRO AS FAQ AGATA	ABN AMRO REAL	0.000420	0.000535	0.000371	0.0112	0.0001	0.0990	0.785047	0.0446%
ABN AMRO AS FAQ AGUA MARINHA	ABN AMRO REAL	0.000343	0.000286	0.000104	-0.0066	0.0001	0.6493	1.199301	0.0357%
ABN AMRO AS FAQ AMBAR	ABN AMRO REAL	0.000350	0.000283	0.000336	0.0157	0.0009	-0.0032	1.236749	0.0364%
ABN AMRO AS FAQ AZF	ABN AMRO REAL	0.000330	0.000136	0.000180	0.0027	0.0026	0.3965	2.426471	0.0337%
ABN AMRO AS FAQ BERILO	ABN AMRO REAL	0.000349	0.000201	0.000202	0.0062	-0.0003	0.3723	1.736318	0.0359%
ABN AMRO AS FAQ CIVIC	ABN AMRO REAL	0.000359	0.000215	0.000147	-0.0008	-0.0005	0.5607	1.669767	0.0370%
ABN AMRO AS FAQ CORAL	ABN AMRO REAL	0.000358	0.000295	0.000274	0.0091	-0.0012	0.1963	1.213559	0.0372%
ABN AMRO AS FAQ ELETRON	ABN AMRO REAL	0.000335	0.000231	0.000252	0.0086	0.0038	0.2106	1.450216	0.0346%
ABN AMRO AS FAQ EMERALD	ABN AMRO REAL	0.000351	0.000256	0.000251	0.0019	-0.0003	0.2595	1.371094	0.0364%
ABN AMRO AS FAQ GALILEU	ABN AMRO REAL	0.000341	0.000267	0.000213	0.0018	-0.0008	0.3344	1.277154	0.0354%
ABN AMRO AS FAQ GAP	ABN AMRO REAL	0.000343	0.000264	0.000231	0.0024	-0.0008	0.2891	1.299242	0.0356%
ABN AMRO AS FAQ GOLD	ABN AMRO REAL	0.000360	0.000188	0.000306	0.0038	-0.0009	0.1296	1.914894	0.0369%
ABN AMRO AS FAQ HEMATITA	ABN AMRO REAL	0.000338	0.000241	0.000161	-0.0038	-0.0009	0.4718	1.402490	0.0350%
ABN AMRO AS FAQ INCOME	ABN AMRO REAL	0.000362	0.000192	0.000130	-0.0062	0.0017	0.6313	1.885417	0.0371%
ABN AMRO AS FAQ JOBNET	ABN AMRO REAL	0.000285	0.000569	0.000218	0.0385	0.0037	0.0890	0.500879	0.0313%
ABN AMRO AS FAQ KM INVESTIMENTOS	ABN AMRO REAL	0.000330	0.000248	0.000232	0.0019	0.0000	0.2528	1.330645	0.0342%
ABN AMRO AS FAQ MARCONI	ABN AMRO REAL	0.000337	0.000261	0.000195	0.0037	-0.0012	0.3629	1.291188	0.0350%
ABN AMRO AS FAQ MARFIM	ABN AMRO REAL	0.000320	0.000277	0.000242	0.0033	0.0024	0.2053	1.155235	0.0334%
ABN AMRO AS FAQ MASERMI	ABN AMRO REAL	0.000346	0.000257	0.000162	-0.0001	0.0002	0.4870	1.346304	0.0359%
ABN AMRO AS FAQ ONDINA	ABN AMRO REAL	0.000395	0.000421	0.000506	0.0290	-0.0012	-0.3711	0.938242	0.0416%
ABN AMRO AS FAQ OPALA	ABN AMRO REAL	0.000351	0.000188	0.000203	0.0041	0.0008	0.3799	1.867021	0.0360%
ABN AMRO AS FAQ OPTIMIZATION	ABN AMRO REAL	0.000300	0.000362	0.000172	0.0136	0.0019	0.3123	0.828729	0.0318%
ABN AMRO AS FAQ QUARTZ	ABN AMRO REAL	0.000334	0.000254	0.000236	0.0021	-0.0005	0.2547	1.314961	0.0346%
ABN AMRO AS FAQ RUBI	ABN AMRO REAL	0.000340	0.000238	0.000210	-0.0032	-0.0012	0.3485	1.428571	0.0352%
ABN AMRO AS FAQ SIRIUS	ABN AMRO REAL	0.000317	0.000251	0.000269	0.0070	0.0000	0.1081	1.262948	0.0329%
ABN AMRO AS FAQ TURMALINA	ABN AMRO REAL	0.000318	0.000272	0.000151	0.0064	0.0015	0.4327	1.169118	0.0331%
ABN AMRO DAM FAQ RF	ABN AMRO REAL	0.000345	0.000090	0.000440	-0.0019	-0.0006	-0.2493	3.841871	0.0349%
ABN AMRO FAQ AS ALAGRE	ABN AMRO REAL	0.000349	0.000263	0.000177	-0.0005	0.0000	0.4584	1.326996	0.0362%
ABN AMRO FAQ BRASIL	ABN AMRO REAL	0.000372	0.000089	0.000393	-0.0027	-0.0010	-0.0533	4.198646	0.0376%
ABN AMRO FAQ FLY	ABN AMRO REAL	0.000385	0.000102	0.000213	-0.0045	-0.0012	0.4629	3.774510	0.0390%
ABN AMRO FAQ GRADED	ABN AMRO REAL	0.000397	0.000593	0.000513	-0.0043	-0.0098	-0.3341	0.669477	0.0426%
ABN AMRO FAQ ITAPIRA	ABN AMRO REAL	0.000343	0.000599	0.000111	0.0016	-0.0011	0.5948	0.572621	0.0372%
ABN AMRO FAQ LUNA	ABN AMRO REAL	0.000361	0.000118	0.000353	-0.0042	-0.0004	0.0288	3.059322	0.0367%
ABN AMRO FAQ NEDERLAND MSA	ABN AMRO REAL	0.000425	0.000158	0.000206	-0.0035	-0.0026	0.5739	2.689873	0.0433%
ABN AMRO FAQ PEROLA	ABN AMRO REAL	0.000337	0.000117	0.000385	-0.0021	0.0001	-0.1224	2.880342	0.0343%

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NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
ABN AMRO FAQ PHOENIX	ABN AMRO REAL	0.000157	0.002227	0.000036	0.0282	0.1207	0.6330	0.070498	0.0266%
ABN AMRO FAQ REACTION	ABN AMRO REAL	0.000347	0.000273	0.000072	0.0073	0.0001	0.7089	1.271062	0.0360%
ABN AMRO FAQ RISK PLUS	ABN AMRO REAL	0.000383	0.000183	0.000291	-0.0083	-0.0013	0.2610	2.092896	0.0392%
ABN AMRO FAQ RISK PRIVATE	ABN AMRO REAL	0.000354	0.000180	0.000260	-0.0080	-0.0012	0.2671	1.966667	0.0363%
ABN AMRO FAQ SAUVAGE	ABN AMRO REAL	0.000373	0.000121	0.000265	-0.0054	-0.0011	0.2977	3.082645	0.0379%
ABN AMRO FIF ALUMINIUN	ABN AMRO REAL	0.000412	0.000756	-0.000588	-0.0621	0.0024	2.8293	0.544974	0.0449%
ABN AMRO FIF BENEFIT	ABN AMRO REAL	0.000430	0.000146	0.000510	-0.0057	-0.0021	-0.2038	2.945205	0.0437%
ABN AMRO FIF BETA	ABN AMRO REAL	0.000448	0.000531	-0.001905	-0.0018	-0.0016	6.2222	0.843691	0.0474%
ABN AMRO FIF BORDEAUX	ABN AMRO REAL	0.000367	0.000181	0.000201	-0.0096	-0.0007	0.4563	2.027624	0.0376%
ABN AMRO FIF BUILD	ABN AMRO REAL	0.000603	0.001498	0.000182	-0.0452	-0.0030	1.2233	0.402537	0.0676%
ABN AMRO FIF CEDRO	ABN AMRO REAL	0.000380	0.000096	0.000518	-0.0010	-0.0012	-0.3726	3.962461	0.0385%
ABN AMRO FIF CLUB	ABN AMRO REAL	0.000394	0.000122	0.000502	-0.0052	-0.0016	-0.2776	3.229508	0.0400%
ABN AMRO FIF CONSTRUCTION	ABN AMRO REAL	0.000416	0.000121	0.000458	-0.0045	-0.0015	-0.1030	3.438017	0.0422%
ABN AMRO FIF CRYSTAL	ABN AMRO REAL	0.000559	0.000290	0.000662	-0.0070	-0.0039	-0.2669	1.927586	0.0573%
ABN AMRO FIF EIFFEL	ABN AMRO REAL	0.000353	0.000204	0.000197	-0.0076	-0.0002	0.4319	1.730392	0.0363%
ABN AMRO FIF ELETRON	ABN AMRO REAL	0.000571	0.000306	0.000736	-0.0063	-0.0047	-0.4354	1.866013	0.0586%
ABN AMRO FIF FORTALEZA	ABN AMRO REAL	0.000904	0.010825	0.004002	0.8409	-0.1014	-10.6586	0.083510	0.1433%
ABN AMRO FIF FPP PECULIO	ABN AMRO REAL	0.000346	0.000177	0.000489	0.0023	0.0001	-0.4202	1.954802	0.0355%
ABN AMRO FIF GEI	ABN AMRO REAL	0.000384	0.000081	0.000482	-0.0014	-0.0008	-0.2603	4.764268	0.0388%
ABN AMRO FIF INTEREST	ABN AMRO REAL	0.000377	0.000156	0.000341	-0.0067	-0.0010	0.1107	2.416667	0.0385%
ABN AMRO FIF JC2	ABN AMRO REAL	0.000372	0.000075	0.000426	-0.0018	-0.0013	-0.1441	4.940239	0.0376%
ABN AMRO FIF LINA	ABN AMRO REAL	0.000399	0.000275	0.000558	-0.0038	-0.0044	-0.4444	1.450909	0.0412%
ABN AMRO FIF MANAGER DT	ABN AMRO REAL	0.000354	0.000146	0.000379	-0.0065	-0.0012	-0.0545	2.424658	0.0361%
ABN AMRO FIF MEGAWATT	ABN AMRO REAL	0.000382	0.000143	0.000441	-0.0037	-0.0005	-0.1482	2.671329	0.0389%
ABN AMRO FIF RHODES	ABN AMRO REAL	0.000403	0.000157	0.000497	-0.0022	-0.0013	-0.2477	2.566879	0.0411%
ABN AMRO FIF RISK	ABN AMRO REAL	0.000383	0.000183	0.000291	-0.0083	-0.0013	0.2609	2.092896	0.0392%
ABN AMRO FIF SBE MATRIZ	ABN AMRO REAL	0.000402	0.000153	0.000505	-0.0062	-0.0035	-0.2757	2.627451	0.0409%
ABN AMRO FIF SKY	ABN AMRO REAL	0.000310	0.000428	0.000045	-0.0110	0.0037	0.7374	0.724299	0.0331%
ABN AMRO FIF SKY II	ABN AMRO REAL	0.000314	0.000423	0.000052	-0.0116	0.0037	0.7320	0.742317	0.0335%
ABN AMRO FIF SWMB	ABN AMRO REAL	0.000364	0.000073	0.000386	-0.0019	-0.0013	-0.0576	5.006878	0.0368%
ABN AMRO FIF TMELO	ABN AMRO REAL	0.000371	0.000209	0.000180	-0.0157	-0.0022	0.5379	1.775120	0.0381%
ABN AMRO FIF TOPAZIO	ABN AMRO REAL	0.000356	0.000118	0.000374	-0.0041	-0.0001	-0.0375	3.016949	0.0362%
ABN AMRO FIF TRUCK	ABN AMRO REAL	0.000498	0.000640	0.000375	-0.0205	-0.0058	0.3633	0.778125	0.0529%
ABN AMRO FIF XX	ABN AMRO REAL	0.000395	0.000087	0.000436	-0.0016	-0.0013	-0.1106	4.566474	0.0399%
ABN FAQ AMRO PROGRESSIVE	ABN AMRO REAL	0.000365	0.000084	0.000343	-0.0028	-0.0007	0.0620	4.360812	0.0369%
ABROLHOS FIF	BANKBOSTON	0.000350	0.000383	0.000050	-0.0379	-0.0042	0.8824	0.913838	0.0369%
ACANTIS FIF	ITAU	0.000797	0.000941	0.001397	0.0228	0.0053	-1.6283	0.846971	0.0843%
ACCIAIO 60	SUDAMERIS	0.000374	0.000073	0.000302	-0.0015	-0.0011	0.1922	5.137363	0.0378%
ACIS FIF	ITAU	0.000476	0.000237	0.000511	0.0001	0.0022	-0.0851	2.008439	0.0488%
ADVENTUM VESTA FACFI	ITAU	0.000441	0.000431	0.000334	-0.0244	-0.0064	0.3230	1.023202	0.0462%

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NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
AGF FIF DERIVATIVOS	BANCO AGF	0.000341	0.000073	0.000384	-0.0019	-0.0011	-0.1131	4.645777	0.0345%
AGF FIF HEDGE FUND	BANCO AGF	0.000379	0.000075	0.000464	-0.0019	-0.0013	-0.2229	5.039894	0.0383%
AGF FIF MIX	BANCO AGF	0.000339	0.000091	0.000383	-0.0027	-0.0023	-0.1151	3.713034	0.0343%
AGF FIF SPECIAL	BANCO AGF	0.000368	0.000075	0.000415	-0.0023	-0.0012	-0.1228	4.893617	0.0372%
AGF I FAQFI	BANCO AGF	0.000378	0.000078	0.000459	-0.0018	-0.0012	-0.2155	4.871134	0.0382%
AGNES I	CITIBANK	0.000369	0.000225	0.000229	-0.0156	-0.0017	0.4034	1.640000	0.0380%
ALCATRAZ	CITIBANK	0.000881	0.000757	0.001141	0.0009	-0.0056	-0.7084	1.163804	0.0918%
ALFA CINCO FIF	ALFA	0.000275	0.001039	-0.000847	-0.0808	0.0073	3.2052	0.264678	0.0326%
ALFA DERIVATIVOS FIF	ALFA	0.000196	0.002261	-0.001919	-0.1909	0.0115	6.1168	0.086687	0.0307%
ALFA EXTRA PLUS FIF	ALFA	0.000257	0.001083	-0.000814	-0.1043	0.0017	3.1044	0.237304	0.0310%
ALFA INVESTOR XXXIX FIF	ALFA	0.000467	0.000127	0.000390	-0.0024	-0.0020	0.2036	3.677165	0.0473%
ALFA OITO FIF	ALFA	0.000261	0.002143	-0.001832	-0.1918	0.0099	6.0523	0.121792	0.0366%
ALFA PLUS FIF	ALFA	0.000253	0.001071	-0.000824	-0.1017	0.0021	3.1155	0.236228	0.0305%
ALFA PRIVATE PORTFOLIO FAQ FIF	ALFA	0.000208	0.002104	-0.001671	-0.1791	0.0086	5.4541	0.098859	0.0311%
ALFA SEGURADORA FIF	ALFA	0.000447	0.000085	0.000508	-0.0022	-0.0015	-0.1612	5.283688	0.0451%
ALFA SETE FIF	ALFA	0.000585	0.002054	0.000200	-0.0691	0.0622	1.4288	0.284810	0.0685%
ALFA SISTEL FAQ FI	BANK OF AMERICA	0.000835	0.000958	0.001243	0.0000	-0.0031	-1.1047	0.871608	0.0882%
ALFA TERMO FIF	ALFA	0.000383	0.000093	0.000322	-0.0027	-0.0012	0.1664	4.122713	0.0388%
ALLOCATION HEDGE FIF	SANTOS	0.000378	0.000727	0.000140	0.0080	0.0179	0.7223	0.519945	0.0414%
ALPHA AQUARIUS FIF	SANTOS	0.000402	0.000192	0.000332	-0.0031	0.0021	0.2021	2.093750	0.0411%
AMAZONAS FIF	ITAU	0.000216	0.000979	-0.000250	-0.0165	0.0367	1.4018	0.220633	0.0264%
AMETISTA FAQ	SAFRA	0.000339	0.000126	0.000257	-0.0055	-0.0025	0.2236	2.690476	0.0345%
AMETISTA FIF	SAFRA	0.000417	0.000184	0.000406	-0.0104	-0.0013	0.0524	2.266304	0.0426%
AMETISTA FIF	SAFRA	0.000361	0.000131	0.000295	-0.0060	-0.0028	0.1830	2.755725	0.0367%
ANTARES HEDGE FIF	SANTOS	-0.002315	0.011295	-0.007619	-0.0761	0.3405	15.5472	NA	-0.1763%
ARAXA FACFI	ITAU	0.000316	0.001049	0.000024	0.0082	0.0532	0.9572	0.301239	0.0367%
ARROW I	CITIBANK	0.000294	0.000446	0.000071	-0.0214	0.0021	0.6581	0.659193	0.0316%
ARX HEDGE FIF	MELLON BRASCAN DTVM	0.000377	0.000323	0.000364	-0.0247	0.0004	0.1256	1.167183	0.0393%
ARX INSTITUCIONAL FIF	MELLON BRASCAN DTVM	0.000398	0.000265	0.000508	-0.0082	0.0045	-0.2564	1.501887	0.0411%
ARX LEBLON FIF	MELLON BRASCAN DTVM	0.000405	0.000659	0.000320	-0.0384	0.0070	0.3553	0.614568	0.0437%
ARX PLUS FIF	MELLON BRASCAN DTVM	0.000389	0.000653	0.000324	-0.0369	0.0092	0.2601	0.595712	0.0421%
ASM ARUANA FIF	BRADERCO	0.000304	0.000571	-0.000125	-0.0024	0.0039	1.1543	0.532399	0.0332%
ASM COPACABANA FIF	BRADERCO	0.000271	0.000745	-0.000335	-0.0157	0.0071	1.6739	0.363758	0.0307%
ASM CSN INVEST MULTICARTEIRA PLUS FIF	BRADERCO	0.000264	0.000695	-0.000294	-0.0145	0.0051	1.5350	0.379856	0.0298%
ASM CSN INVEST RF PLUS FIF	BRADERCO	0.000318	0.000526	-0.000180	-0.0479	-0.0034	1.4342	0.604563	0.0344%
ASM FAPA FIF	BRADERCO	0.000291	0.000680	-0.000179	-0.0128	0.0040	1.2945	0.427941	0.0324%
ASM JATOBA FIF	BRADERCO	0.000314	0.000563	-0.000139	-0.0469	-0.0037	1.3291	0.557726	0.0342%
ASM MEGA FIF	BRADERCO	0.000297	0.000413	-0.000072	-0.0383	-0.0023	1.0675	0.719128	0.0317%
ASM PLUS FIF	INTRAG	0.000241	0.000666	-0.000077	-0.0069	-0.0015	0.8530	0.361862	0.0274%
ASM STAR FIF	INTRAG	0.000367	0.000876	-0.000045	-0.0184	-0.0059	1.1320	0.418950	0.0410%

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ASTORIA	CITIBANK	0.000134	0.001925	-0.000050	0.0035	0.1024	0.8519	0.069610	0.0228%
ATHENA	SANTANDER BRASIL	0.000807	0.000647	0.001020	-0.0075	-0.0071	-0.5678	1.247295	0.0839%
AURORA FIF	ITAU	0.000355	0.000091	0.000291	-0.0018	-0.0012	0.1684	3.884026	0.0359%
BANCOOB CAPITAL FIF	BANCOOB	0.000421	0.000088	0.000503	-0.0013	-0.0011	-0.2159	4.784091	0.0425%
BANESPA SUPER GESTAO	BANESPA	0.000241	0.001262	-0.000129	0.0753	0.0037	0.7927	0.190967	0.0303%
BANIF PRIMUS DERIVATIVOS	BANIF PRIMUS CVC	0.000385	0.000320	0.000790	0.0126	0.0062	-1.0861	1.203125	0.0401%
BANIF PRIMUS FIF MIX INSTITUCIONAL	BANIF PRIMUS CVC	0.000346	0.000222	0.000320	-0.0039	0.0054	0.0993	1.558559	0.0357%
BB CAPITAL ARIZONA	BB	0.000379	0.000078	0.000426	-0.0016	-0.0011	-0.1237	4.890323	0.0383%
BBA ADVANCED FAQ	ITAU DTVM	0.000354	0.000174	0.000176	-0.0117	-0.0011	0.4960	2.034483	0.0363%
BBA SPECIAL FIF	ITAU	0.000414	0.000181	0.000338	-0.0090	-0.0007	0.2237	2.287293	0.0423%
BBM ASTRO FAQ FIF	BBM	0.000041	0.002193	-0.000051	0.0316	0.1174	0.5684	0.018650	0.0148%
BBM BKB MULTIMANAGER	BBM	0.000078	0.000893	-0.000353	0.0004	0.0107	1.1780	0.087682	0.0122%
BBM BKB MULTIMANAGER PLUS	BBM	-0.000300	0.002205	-0.001262	-0.0215	0.0258	2.7077	NA	-0.0192%
BBM BRADY FIF	BBM	-0.000798	0.012990	0.000333	-0.7557	0.1834	-0.3210	NA	-0.0163%
BBM CLIP FAQ	BBM	-0.000520	0.006189	-0.001633	-0.0786	0.2904	4.1753	NA	-0.0218%
BBM FIRST	BBM	0.000289	0.000259	0.000215	-0.0094	0.0000	0.2135	1.115830	0.0302%
BBM HIGH YIELD 1	BBM	-0.000654	0.007388	-0.000711	0.1628	0.1338	0.3801	NA	-0.0293%
BBM HIGH YIELD II FIF	BBM	-0.000387	0.002699	-0.001356	-0.0234	0.0241	2.6938	NA	-0.0255%
BBM PRIVATE FAQ FI	BBM	-0.000021	0.001237	-0.000446	-0.0405	0.0199	1.3017	NA	0.0039%
BENVENUTO II	VOTORANTIM ASSET	0.000515	0.000639	0.000580	-0.0156	0.0068	-0.1058	0.805947	0.0546%
BETA SF FAQ	SAFRA	0.000350	0.000114	0.000448	-0.0034	-0.0011	-0.2537	3.070175	0.0356%
BETA SISTEL B FIF	SANTANDER	0.000833	0.001679	0.001118	0.0624	0.0055	-0.9109	0.496129	0.0915%
BL03	CITIBANK	0.000789	0.000537	0.000824	0.0047	-0.0037	-0.1173	1.469274	0.0815%
BL04	CITIBANK	0.000769	0.000709	0.001143	0.0132	-0.0032	-1.0399	1.084626	0.0804%
BMG FC FIF	BMG ASSET	0.000710	0.000197	0.000884	-0.0023	0.0000	-0.4507	3.604061	0.0720%
BNP PARIBAS ATENA	BNP PARIBAS	0.000790	0.008294	0.003777	0.6381	-0.0857	-9.8361	0.095250	0.1195%
BNP PARIBAS BKB MULTIMANAGER	BNP PARIBAS	0.000286	0.000709	0.000273	0.0117	0.0160	0.0550	0.403385	0.0321%
BNP PARIBAS BKB MULTIMANAGER PLUS	BNP PARIBAS	0.000262	0.001288	0.000227	-0.0320	0.0193	0.2375	0.203416	0.0325%
BNP PARIBAS BLUE	BNP PARIBAS	0.000391	0.000331	0.000434	-0.0083	-0.0088	-0.1225	1.181269	0.0407%
BNP PARIBAS DYNAMIQUE	BNP PARIBAS	0.000264	0.000717	0.000466	-0.0212	-0.0064	-0.4833	0.368201	0.0299%
BNP PARIBAS FAROL	BNP PARIBAS	0.000390	0.000077	0.000489	-0.0021	-0.0012	-0.2616	5.058366	0.0394%
BNP PARIBAS GOLD	BNP PARIBAS	0.000374	0.000110	0.000433	-0.0017	-0.0017	-0.1629	3.400000	0.0379%
BNP PARIBAS HEDGE CLASSIQUE	BNP PARIBAS	0.000271	0.000891	0.000334	-0.0190	0.0155	-0.0649	0.304153	0.0315%
BNP PARIBAS HIGH YIELD	BNP PARIBAS	0.000327	0.000719	0.000240	-0.0078	0.0143	0.2530	0.454798	0.0362%
BNP PARIBAS INVESTOR I	BNP PARIBAS	0.000956	0.009382	0.003738	0.7471	-0.0913	-9.6118	0.101897	0.1415%
BNP PARIBAS OPERA	BNP PARIBAS	0.000351	0.000157	0.000322	-0.0103	0.0011	0.1051	2.235669	0.0359%
BNP PARIBAS PARTHENON	BNP PARIBAS	-0.000079	0.003204	-0.000409	0.0092	0.1681	1.4456	NA	0.0077%
BNP PARIBAS PREVER	BNP PARIBAS	0.000372	0.000183	0.000219	-0.0162	0.0002	0.4458	2.032787	0.0381%
BNP PARIBAS PREVER I	BNP PARIBAS	0.000372	0.000183	0.000220	-0.0162	0.0002	0.4450	2.032787	0.0381%
BNP PARIBAS ROLAND GARROS	BNP PARIBAS	0.000301	0.000800	0.000608	0.0041	-0.0106	-0.8482	0.376250	0.0340%

TABELA 1 - FUNDOS MULTIMERCADOS
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
BNP PARIBAS SAS	BNP PARIBAS	0.000306	0.000238	0.000115	-0.0176	0.0018	0.5720	1.285714	0.0318%
BNP PARIBAS YIELD CLASSIQUE	BNP PARIBAS	0.000336	0.000275	0.000395	-0.0037	0.0022	-0.1346	1.221818	0.0349%
BOLOGNA FIF	HSBC INVESTMENT BANK	0.000354	0.000071	0.000402	-0.0023	-0.0013	-0.1260	4.971910	0.0357%
BOSTON CAPITAL INFLATION INDEX FIF	BANKBOSTON	0.000752	0.001137	0.001128	0.0414	0.0033	-1.1244	0.661390	0.0808%
BOSTON CAPITAL PERFORMANCE FIX FAQ	BANKBOSTON	0.000155	0.001151	-0.000280	-0.0721	0.0013	1.3470	0.134666	0.0211%
BOSTON EAGLE ACTIVE FIX FIF	BANKBOSTON	-0.000037	0.002244	-0.000854	-0.1212	0.0113	2.5272	NA	0.0072%
BOSTON EAGLE COMPOSIT FAQ	BANKBOSTON	0.000099	0.001094	-0.000250	-0.0541	0.0126	1.1310	0.090219	0.0152%
BOSTON EAGLE EQUITY HEDGE FIF	BANKBOSTON	0.000336	0.000070	0.000363	-0.0021	-0.0014	-0.0725	4.834532	0.0339%
BOSTON EAGLE MACRO FIF	BANKBOSTON	0.000044	0.001573	-0.000647	-0.0996	0.0193	2.1654	0.028099	0.0121%
BOSTON EAGLE QUANT FIF	BANKBOSTON	0.000204	0.001450	0.000973	0.0944	0.0397	-2.1559	0.140690	0.0275%
BOSTON GOLDEN INFLATION INDEX FAQ	BANKBOSTON	0.000659	0.001134	0.001020	0.0417	0.0035	-1.0821	0.581129	0.0714%
BOSTON INFLATION INDEX FAQ	BANKBOSTON	0.000703	0.001136	0.001071	0.0416	0.0034	-1.1013	0.618838	0.0759%
BOSTON INSTITUTIONAL ACTIVE FIX FIF	BANKBOSTON	0.000284	0.000507	0.000107	-0.0282	0.0021	0.5490	0.560158	0.0309%
BOSTON MULTIMANAGER FAQ	BANKBOSTON	0.000232	0.000694	0.000212	-0.0026	-0.0009	0.0566	0.334294	0.0266%
BOSTON MULTIMANAGER PLUS FAQ	BANKBOSTON	0.000137	0.001146	0.000238	-0.0063	-0.0042	-0.2617	0.119546	0.0193%
BOSTON PERFORMANCE FIX FIF	BANKBOSTON	0.000175	0.001151	-0.000262	-0.0722	0.0013	1.3524	0.152042	0.0231%
BOSTON PORTFOLIO FAQ	BANKBOSTON	0.000277	0.000384	0.000234	-0.0074	0.0057	0.1554	0.721354	0.0296%
BOSTON PORTFOLIO FIF	BANKBOSTON	0.000326	0.000384	0.000288	-0.0076	0.0056	0.1415	0.848958	0.0345%
BOSTON PRIVATE PORTFOLIO FAQ	BANKBOSTON	0.000318	0.000384	0.000279	-0.0076	0.0057	0.1434	0.828125	0.0337%
BOSTON PRIVATE STRATEGY FAQ	BANKBOSTON	0.000228	0.001227	0.000004	-0.0163	0.0230	0.7292	0.185819	0.0288%
BOSTON STRATEGY FAQ	BANKBOSTON	0.000188	0.001228	-0.000045	-0.0162	0.0230	0.7538	0.153094	0.0248%
BOSTON STRATEGY FIF	BANKBOSTON	0.000229	0.001227	0.000004	-0.0163	0.0230	0.7294	0.186634	0.0289%
BPP INDIGO FIF	BANKBOSTON	0.000241	0.000787	-0.000088	-0.0451	0.0025	1.0016	0.306226	0.0279%
BRADESCO AGUIA FIF	BRADESCO	0.000369	0.000150	0.000189	-0.0126	-0.0015	0.5062	2.460000	0.0376%
BRADESCO BD FAQ FIF CARA	BRADESCO	0.000577	0.000261	0.000947	-0.0015	-0.0017	-0.9787	2.210728	0.0590%
BRADESCO BD FAQ FIF RB	BRADESCO	0.000547	0.000230	0.000871	-0.0027	-0.0013	-0.8515	2.378261	0.0558%
BRADESCO BD FIF ADVANCED	BRADESCO	0.000405	0.001413	-0.000546	-0.1251	-0.0005	2.8424	0.286624	0.0474%
BRADESCO BD FIF PLUS	BRADESCO	0.000460	0.000377	0.000186	-0.0218	0.0011	0.7876	1.220159	0.0478%
BRADESCO BJ FAQ DE FI BEBERIBE	BRADESCO	0.000362	0.000362	0.000008	-0.0314	-0.0006	1.0191	1.000000	0.0380%
BRADESCO BJ FAQ FI CHANCE	BRADESCO	0.000426	0.000299	0.000281	-0.0089	0.0005	0.4098	1.424749	0.0441%
BRADESCO BJ FAQ FI LINCE	BRADESCO	0.000306	0.000730	-0.000212	-0.0715	-0.0021	1.5487	0.419178	0.0342%
BRADESCO BJ FAQ FI STRATEGY	BRADESCO	0.000484	0.000364	0.000223	-0.0220	0.0018	0.7564	1.329670	0.0502%
BRADESCO BJ FAQ FI TECHNICAL	BRADESCO	0.000305	0.000730	-0.000212	-0.0715	-0.0021	1.5485	0.417808	0.0341%
BRADESCO BJ FIF BEBERIBE	BRADESCO	0.000363	0.000360	0.000011	-0.0313	-0.0006	1.0110	1.008333	0.0381%
BRADESCO BJ FIF BELGRADO	BRADESCO	0.000427	0.000409	0.000059	-0.0274	0.0000	1.0478	1.044010	0.0447%
BRADESCO BJ FIF CAMBURIU	BRADESCO	0.000885	0.000729	0.001125	-0.0078	-0.0077	-0.6414	1.213992	0.0921%
BRADESCO BJ FIF DUBLIN	BRADESCO	0.000306	0.000730	-0.000212	-0.0715	-0.0021	1.5489	0.419178	0.0342%
BRADESCO BJ FIF FIX	BRADESCO	0.000414	0.000343	0.000118	-0.0233	0.0003	0.8433	1.206997	0.0431%
BRADESCO BJ FIF FIXED INCOME	BRADESCO	0.000484	0.000365	0.000222	-0.0223	0.0018	0.7587	1.326027	0.0502%
BRADESCO BJ FIF GIRASSOL	BRADESCO	0.000347	0.000126	0.000336	-0.0006	-0.0013	0.0269	2.753968	0.0353%

TABELA 1 - FUNDOS MULTIMERCADOS
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
BRADESCO BJ FIF INCENTIVE	BRADESCO	0.000811	0.007402	-0.001519	0.5651	-0.0712	4.4062	0.109565	0.1173%
BRADESCO EMPRESAS FAQ MULTIMERCA	BRADESCO	0.000395	0.000289	0.000115	-0.0199	0.0000	0.7942	1.366782	0.0409%
BRADESCO FAQ DE FI BERLIM	BRADESCO	0.000436	0.000300	0.000292	-0.0089	0.0005	0.4056	1.453333	0.0451%
BRADESCO FAQ DE FI FRONTEIRA RF	BRADESCO	0.000522	0.000470	0.000564	-0.0009	0.0014	-0.1047	1.110638	0.0545%
BRADESCO FAQ DE FI VOX	ABN AMRO REAL	0.000358	0.000154	0.000388	-0.0060	-0.0038	-0.0753	2.324675	0.0366%
BRADESCO FAQ FI ORION	BRADESCO	0.000414	0.000243	0.000303	-0.0124	0.0015	0.3326	1.703704	0.0426%
BRADESCO FAQ FI VALUATION	BRADESCO	0.000443	0.000410	0.000107	-0.0146	0.0016	0.9343	1.080488	0.0463%
BRADESCO FAQ FIF OURO FINO	BRADESCO	0.000415	0.000233	0.000206	-0.0150	0.0003	0.5947	1.781116	0.0426%
BRADESCO FAQ VENEZA	BRADESCO	0.000375	0.000077	0.000424	-0.0020	-0.0013	-0.1281	4.895561	0.0379%
BRADESCO FIF ANDARE	BRADESCO	0.000354	0.000315	0.000068	-0.0319	-0.0017	0.8366	1.123810	0.0369%
BRADESCO FIF BALL	BRADESCO	0.000432	0.000375	0.000101	-0.0174	0.0004	0.9244	1.152000	0.0450%
BRADESCO FIF CENTAURO	BRADESCO	0.000818	0.009629	-0.000072	-0.0312	-0.0636	2.2055	0.084952	0.1289%
BRADESCO FIF COMPOSTO	BRADESCO	0.000489	0.000177	0.000624	0.0028	-0.0027	-0.3734	2.762712	0.0498%
BRADESCO FIF DYNAMIC	BRADESCO	0.000414	0.000372	0.000106	-0.0315	-0.0004	0.8959	1.112903	0.0432%
BRADESCO FIF FOCO	BRADESCO	0.000354	0.000316	0.000062	-0.0329	-0.0018	0.8510	1.120253	0.0369%
BRADESCO FIF LEVERAGE	BRADESCO	0.000440	0.000300	0.000296	-0.0089	0.0005	0.4061	1.466667	0.0455%
BRADESCO FIF MAIS	BRADESCO	0.000336	0.000233	0.000114	-0.0207	0.0003	0.6431	1.442060	0.0347%
BRADESCO FIF MULTIPERFORMANCE	BRADESCO	0.000400	0.001094	-0.000329	-0.1007	-0.0016	2.1900	0.365631	0.0453%
BRADESCO FIF PLUS 1	BRADESCO	0.000416	0.000290	0.000133	-0.0200	-0.0001	0.7994	1.434483	0.0430%
BRADESCO FIF REVENUE	BRADESCO	0.000443	0.000410	0.000107	-0.0146	0.0016	0.9342	1.080488	0.0463%
BRADESCO FIF SCORE	BRADESCO	0.000366	0.001498	-0.000617	-0.1388	-0.0005	2.9658	0.244326	0.0439%
BRADESCO FIF STRATEGIC TRADER	BRADESCO	0.000303	0.001456	-0.000488	-0.1424	-0.0035	2.4528	0.208104	0.0374%
BRADESCO FIF TEAM	BRADESCO	0.000476	0.000513	0.000405	-0.0328	-0.0071	0.2522	0.927875	0.0501%
BRADESCO GAMMA SISTEL FIF	BRADESCO	0.000797	0.001124	0.001121	-0.0111	-0.0029	-0.8521	0.709075	0.0852%
BRADESCO MULTI EMPRESA	BRADESCO	0.000394	0.000331	0.000050	-0.0345	-0.0017	0.9966	1.190332	0.0410%
BRADESCO PRIME FAQ DE FI MULTIMERCA	BRADESCO	0.000395	0.000289	0.000115	-0.0199	0.0000	0.7942	1.366782	0.0409%
CAIXA FAC FUNDACOES	CEF	0.000366	0.000081	0.000446	-0.0028	-0.0008	-0.2048	4.518519	0.0370%
CAIXA FAC ESPECIAL	CEF	0.000366	0.000081	0.000445	-0.0027	-0.0008	-0.2023	4.512947	0.0370%
CAIXA FAC V	CEF	0.000350	0.000134	0.000490	-0.0046	-0.0013	-0.3609	2.611940	0.0357%
CAIXA FIF INSTITUCIONAL III	CEF	0.000350	0.000108	0.000491	-0.0016	-0.0008	-0.3702	3.240741	0.0355%
CAIXA FIF INSTITUCIONAL XVIII	CEF	0.000364	0.000524	0.000379	0.0299	0.0053	-0.0925	0.694656	0.0390%
CAIXA FIF MULTICARTEIRA RV30	CEF	0.000323	0.000286	0.000408	-0.0047	-0.0037	-0.2245	1.129371	0.0337%
CAIXA FIF SENIOR IV	CEF	0.000352	0.000134	0.000492	-0.0046	-0.0013	-0.3620	2.626866	0.0359%
CALAIS BETEGELSE FACFI	ITAU	0.000808	0.000963	0.001457	0.0271	0.0054	-1.7466	0.839045	0.0855%
CANARY FAQ	CITIBANK	-0.000756	0.015636	-0.009678	0.3936	0.2610	23.3408	NA	0.0008%
CAPITAL	CITIBANK	-0.001604	0.016451	-0.006275	-0.7700	0.0287	13.6149	NA	-0.0800%
CAPITANIA HEDGE FIF	MELLON BRASCAN DTVM	0.000291	0.000556	0.000437	0.0193	-0.0022	-0.4223	0.523381	0.0318%
CARGILLPREV CD FIF	ITAU	0.000399	0.000083	0.000456	-0.0025	-0.0016	-0.1493	4.807229	0.0403%
CARTAGENA FIF	ITAU	0.000396	0.000138	0.000319	-0.0036	0.0014	0.2229	2.869565	0.0403%
CENARIO FIF	MELLON BRASCAN DTVM	0.000666	0.001489	0.001869	0.0724	-0.0207	-3.3071	0.447280	0.0739%

TABELA 1 - FUNDOS MULTIMERCADOS
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
CETRA FIF	SAFRA	0.000359	0.000142	0.000391	-0.0073	-0.0020	-0.0773	2.528169	0.0366%
CITI MULTITRADING ADVANCED PRIME FAQ	CITIBANK	0.000428	0.000580	0.000376	-0.0183	0.0052	0.1949	0.737931	0.0456%
CITI MULTITRADING ADVANCED STAR FAQ	CITIBANK	0.000410	0.000580	0.000360	-0.0183	0.0053	0.1914	0.706897	0.0438%
CITI MULTITRADING H FIF	CITIBANK	0.000428	0.000580	0.000377	-0.0183	0.0052	0.1944	0.737931	0.0456%
CITI MULTITRADING M FIF	CITIBANK	0.000404	0.000564	0.000250	-0.0182	0.0038	0.4609	0.716312	0.0432%
CITI MULTITRADING SELECT PRIME FAQ	CITIBANK	0.000401	0.000563	0.000249	-0.0182	0.0037	0.4561	0.712256	0.0429%
CITI MULTITRADING SELECT STAR FAQ	CITIBANK	0.000379	0.000562	0.000229	-0.0184	0.0035	0.4504	0.674377	0.0406%
CITI PRIVATE MULTITRADING FAQ	CITIBANK	0.000425	0.000579	0.000377	-0.0182	0.0052	0.1848	0.734024	0.0453%
CITIBRAZIL BOND	CITIBANK	0.001050	0.015891	0.010485	1.2241	-0.1238	-28.6201	0.066075	0.1827%
CITRINO FAQ	SAFRA	0.000396	0.000710	0.000102	0.0532	0.0070	0.6525	0.557746	0.0431%
CITRINO I FIF	SAFRA	0.000366	0.000107	0.000504	-0.0011	-0.0011	-0.3662	3.420561	0.0371%
CL FEB FIF	CREDIT LYONNAIS	0.000414	0.000344	0.000433	0.0086	-0.0014	-0.0803	1.203488	0.0431%
CLARITAS HEDGE	MELLON BRASCAN DTVM	0.000379	0.001761	-0.000213	0.0581	0.0148	1.3825	0.215219	0.0465%
CLARITAS HEDGE 30 FIF	MELLON BRASCAN DTVM	0.000376	0.001709	-0.000320	0.0598	0.0158	1.6517	0.220012	0.0460%
COIN GOLD MODERADO	COINVALORES	0.000434	0.002886	-0.000220	-0.2296	0.0071	2.3471	0.150381	0.0575%
COIN MULTI MANAGER	COINVALORES	-0.000041	0.001352	-0.000335	0.0052	0.0433	0.9510	NA	0.0025%
COINVALORES MODERADO	COINVALORES	0.000314	0.001498	-0.000661	-0.1388	-0.0004	2.9434	0.209613	0.0387%
COINVALORES REGIA	COINVALORES	0.000258	0.001318	-0.000460	-0.1223	0.0025	2.2290	0.195751	0.0322%
COLIBRI FIF	SAFRA	0.000343	0.000115	0.000408	-0.0055	0.0001	-0.1583	2.982609	0.0349%
COMERCIAL FIF	COMERCIAL	0.000334	0.000760	0.000157	0.0197	0.0236	0.5134	0.439474	0.0371%
COMSHELL CI FIF	CITIBANK	0.000229	0.001685	0.000064	0.0182	0.0929	0.7109	0.135905	0.0311%
CONDOR FAQ	SAFRA	0.000538	0.003677	0.001444	0.2920	-0.0339	-3.2648	0.146315	0.0718%
CONDOR FIF	SAFRA	0.000383	0.000109	0.000429	-0.0067	-0.0028	-0.1153	3.513761	0.0388%
CORVUS FIF	ITAU	0.000448	0.002966	0.000799	0.0470	0.0228	-0.9859	0.151045	0.0593%
COSMOS FIF	ITAU	0.000508	0.000941	0.000484	-0.0006	-0.0061	0.0539	0.539851	0.0554%
CR2 HEDGE FIF	BANCO CR2 INV.	-0.001150	0.006480	-0.005845	-0.3894	-0.0093	13.2810	NA	-0.0833%
CREDIT SUISSE CSAM HIGH YIELD I	CREDIT SUISSE FIRST BOSTON	0.000319	0.002592	0.000385	0.0773	0.0510	-0.2046	0.123071	0.0446%
CREDIT SUISSE CSAM MB CAMBIAL	CREDIT SUISSE FIRST BOSTON	0.000421	0.000557	0.000522	0.0416	-0.0051	-0.3928	0.755835	0.0448%
CREDIT SUISSE CSAM PORTFOLIO PLUS	CREDIT SUISSE FIRST BOSTON	0.000495	0.000478	0.000558	0.0108	0.0025	-0.1863	1.035565	0.0518%
CREDIT SUISSE CSAM WIN	CREDIT SUISSE FIRST BOSTON	0.000492	0.004319	0.001305	0.4130	0.0733	-2.9878	0.113915	0.0703%
CSAM ABSOLUTE FIF	CREDIT SUISSE FIRST BOSTON	0.000622	0.003255	0.001436	0.1272	0.0618	-2.2827	0.191091	0.0781%
CSAM ANTARES FIF	CREDIT SUISSE FIRST BOSTON	0.000363	0.000073	0.000387	-0.0020	-0.0014	-0.0615	4.972603	0.0367%
CSAM CONSTELLATION FAQ FIF	CREDIT SUISSE FIRST BOSTON	0.000017	0.001360	0.000073	0.0130	0.0061	-0.1923	0.012794	0.0084%
CSAM QUINTA FIF	CREDIT SUISSE FIRST BOSTON	0.000357	0.000071	0.000368	-0.0020	-0.0014	-0.0289	5.035261	0.0360%
CT FAQ	SAFRA	0.000389	0.000394	0.000488	0.0140	0.0009	-0.2949	0.987310	0.0408%
CUP FACFI	ITAU	0.000336	0.000932	0.000129	0.0090	0.0480	0.7088	0.360515	0.0382%
CYTRUS FACFI	ITAUCARD FINANCEIRA	0.000215	0.000056	0.000286	-0.0014	-0.0011	-0.1899	3.812057	0.0218%
DATA FIX FIF	MELLON BRASCAN DTVM	0.000414	0.000936	-0.000270	-0.0815	0.0023	2.0327	0.442308	0.0460%
DBM FAQ	SAFRA	0.000304	0.000250	0.000202	-0.0011	-0.0004	0.2723	1.216000	0.0316%
DEL REY IV FAQ	SAFRA	0.000219	0.000652	0.000075	0.0029	0.0076	0.3696	0.335890	0.0251%

TABELA 1 - FUNDOS MULTIMERCADOS
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
DIAMANTE - FAQ	SAFRA	0.000388	0.000387	0.000220	-0.0073	-0.0008	0.4644	1.002584	0.0407%
DIAMANTE FIF	BANCOOB	0.000414	0.000086	0.000471	-0.0036	-0.0012	-0.1438	4.797219	0.0418%
DIAMOND	CITIBANK	0.000276	0.000061	0.000337	-0.0016	-0.0012	-0.1635	4.524590	0.0279%
DIBENS CASH FIF	BANCO DIBENS	0.000313	0.000066	0.000380	-0.0017	-0.0013	-0.1758	4.720965	0.0316%
DIBENS FMAX FIF	BANCO DIBENS	0.000312	0.000066	0.000375	-0.0018	-0.0013	-0.1659	4.727273	0.0315%
DIBENS MASTER FIF	BANCO DIBENS	0.000306	0.000065	0.000375	-0.0019	-0.0013	-0.1825	4.686064	0.0309%
DIBENS PERSONAL ROOT FIF	BANCO DIBENS	0.000358	0.000113	0.000456	0.0035	-0.0015	-0.2750	3.168142	0.0364%
DIBENS PLUS FAQ FIF	BANCO DIBENS	0.000343	0.000123	0.000400	0.0049	-0.0011	-0.1685	2.788618	0.0349%
DIBENS REND MAX FIF	BANCO DIBENS	0.000311	0.000066	0.000370	-0.0018	-0.0013	-0.1549	4.719272	0.0314%
DIFERENCIAL FIF	PROSPER	0.000273	0.001266	-0.000911	-0.0280	0.0386	3.2892	0.215640	0.0335%
DIRECIONAL FIF	MELLON BRASCAN DTVM	0.000989	0.004434	0.002918	0.1622	-0.1073	-6.2139	0.223049	0.1206%
DURA INVEST FIF	ITAU	0.000371	0.000073	0.000448	-0.0019	-0.0013	-0.2021	5.061392	0.0375%
EBF II FAQ	SAFRA	0.000373	0.000074	0.000472	-0.0014	-0.0012	-0.2641	5.061058	0.0377%
EBF II FIF	SAFRA	0.000376	0.000074	0.000472	-0.0015	-0.0012	-0.2580	5.081081	0.0380%
EMPRESARIAL RF PRIME	BCO. COM. INV. SUDAMERIS	0.000320	0.000089	0.000350	-0.0030	-0.0010	-0.0742	3.591470	0.0324%
EROS FIF	SANTOS	0.000556	0.000529	0.000715	-0.0107	-0.0061	-0.4707	1.051040	0.0582%
EXPLORER FIF	MERCANTIL DO BRASIL	0.000677	0.004693	0.001361	0.1722	0.0587	-2.0778	0.144257	0.0906%
FAC ARARIBA	VOTORANTIM ASSET	0.000372	0.000111	0.000308	-0.0006	-0.0007	0.1685	3.351351	0.0377%
FAC BANIF PRIMUS MIX	BANIF PRIMUS CVC	0.000269	0.000379	0.000327	0.0038	0.0193	-0.0968	0.709763	0.0288%
FAC CARTEIRA CORPORATIVA 48	UNIBANCO	0.000843	0.010298	0.003498	0.8170	-0.0932	-9.4502	0.081861	0.1346%
FAC CARTEIRA CORPORATIVA 6	UNIBANCO	0.000866	0.010269	0.003570	0.8156	-0.0924	-9.5753	0.084331	0.1368%
FAC CARTEIRA INSTITUCIONAL 16	UNIBANCO	0.000381	0.000111	0.000381	-0.0083	-0.0008	0.0178	3.432432	0.0386%
FAC CARTEIRA INSTITUCIONAL 27	UNIBANCO	0.000653	0.001853	0.000838	0.1028	-0.0138	-0.9353	0.352402	0.0744%
FAC CARTEIRA INSTITUCIONAL 38	UNIBANCO	-0.000056	0.004051	-0.000885	-0.0004	0.2161	2.9503	NA	0.0142%
FAC CARTEIRA INSTITUCIONAL 39	UNIBANCO	0.000393	0.000317	0.000267	-0.0287	-0.0007	0.4087	1.239748	0.0408%
FAC COINVALORES YIELD	COINVALORES	0.000446	0.000513	0.000371	-0.0329	-0.0071	0.2627	0.869396	0.0471%
FAC ESMERALDA	UNIBANCO	0.000429	0.000613	0.000472	0.0399	-0.0072	-0.2444	0.699837	0.0459%
FAC FI UNI CLASS MULTI	UNIBANCO	0.000082	0.005250	-0.001978	-0.0573	0.2293	6.4094	0.015543	0.0338%
FAC FIDELIDADE B	UNIBANCO	0.000369	0.000118	0.000320	-0.0045	-0.0002	0.1406	3.127119	0.0375%
FAC JACO I	HSBC	0.000195	0.000613	-0.000201	-0.0104	0.0115	1.1196	0.318108	0.0225%
FAC NIQUEL	UNIBANCO	0.000371	0.000304	0.000183	-0.0325	-0.0019	0.5771	1.220395	0.0386%
FAC ORION	HSBC	0.000190	0.000569	-0.000219	-0.0182	0.0082	1.1623	0.333919	0.0218%
FAC PREEMINENT	SUL AMERICA INVESTIMENTOS	0.000392	0.000317	0.000270	-0.0286	-0.0006	0.3975	1.236593	0.0407%
FAC PRIVATE 2	UNIBANCO	0.000374	0.000079	0.000487	-0.0022	-0.0013	-0.2972	4.710327	0.0378%
FAC RESERVE	VOTORANTIM ASSET	0.000376	0.000106	0.000371	-0.0011	-0.0008	0.0150	3.547170	0.0381%
FAC SANTANDER VIP	SANTANDER BRASIL	0.000314	0.000211	0.000433	0.0022	0.0003	-0.3090	1.488152	0.0324%
FAC SPECIALE 11	VOTORANTIM ASSET	0.000373	0.000086	0.000347	-0.0013	-0.0010	0.0673	4.322132	0.0377%
FAC SUDAMERIS CGP	SUDAMERIS	0.000418	0.011400	0.000513	-0.4016	-0.1709	0.3550	0.036667	0.0975%
FAC SUDAMERIS PRIVATE DERIVATIVOS	BCO. COM. INV. SUDAMERIS	0.000410	0.000215	0.000267	-0.0086	0.0006	0.3916	1.906977	0.0421%
FAC SUDAMERIS PRIVATE HEDGE	BCO. COM. INV. SUDAMERIS	0.000452	0.000670	0.000200	-0.0121	0.0037	0.6934	0.674627	0.0485%

TABELA 1 - FUNDOS MULTIMERCADOS
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
FAC SUINA	HSBC	0.000191	0.000551	0.000008	-0.0399	-0.0051	0.5735	0.346642	0.0218%
FAC SUPER I	HSBC	0.000260	0.000465	0.000047	0.0002	0.0095	0.5980	0.559140	0.0283%
FAC TARGET	HSBC	0.000260	0.000443	0.000050	0.0003	0.0091	0.5864	0.586907	0.0282%
FAC UNIVERSAL J	UNIBANCO	0.000330	0.000070	0.000411	-0.0016	-0.0012	-0.2151	4.748201	0.0333%
FAQ AUSTRALES	PACTUAL ASSET	0.000413	0.000665	0.000133	-0.0108	0.0032	0.7934	0.621053	0.0446%
FAQ CRONOS	HSBC	0.000356	0.000294	0.000142	-0.0295	-0.0006	0.6419	1.210884	0.0370%
FAQ DE FIF BULL	BANKBOSTON	0.000291	0.000303	0.000265	-0.0096	-0.0016	0.0872	0.960396	0.0306%
FAQ EXCLUSIVO 101	SUDAMERIS	0.000184	0.009389	-0.000030	-0.3332	-0.0651	1.3176	0.019597	0.0643%
FAQ FIF ILLINOIS	BANKBOSTON	0.000357	0.000140	0.000297	-0.0080	0.0002	0.1797	2.550000	0.0364%
FAQ INCOME PLUS	PACTUAL ASSET	0.000383	0.000303	0.000305	-0.0065	0.0015	0.2261	1.264026	0.0398%
FAQ SUDAMERIS PRIVATE RF	BCO. COM. INV. SUDAMERIS	0.000354	0.000155	0.000230	-0.0115	0.0000	0.3558	2.283871	0.0362%
FAQ SUDAMERIS TASC	SUDAMERIS	0.000383	0.000137	0.000294	-0.0069	-0.0003	0.2524	2.795620	0.0390%
FAQ TARGET II	BCO. COM. INV. SUDAMERIS	0.000640	0.000803	0.001031	0.0143	-0.0068	-1.1126	0.797011	0.0679%
FAQ UNIPREV	CITIBANK	-0.000052	0.003268	-0.000559	0.0224	0.1743	1.9437	NA	0.0108%
FATOR PLURAL BALANCEADO FIF	BANCO FATOR	0.000519	0.000553	0.000970	-0.0074	-0.0085	-1.2034	0.938517	0.0546%
FATOR PLURAL EXTRA FIF	BANCO FATOR	0.000338	0.000590	0.000359	-0.0297	0.0006	0.0247	0.572881	0.0367%
FATOR PLURAL HEDGE FIF	BANCO FATOR	0.000345	0.000648	0.000686	-0.0448	-0.0099	-0.8114	0.532407	0.0377%
FDURA FIF	ITAU	0.000400	0.000152	0.000359	-0.0045	-0.0001	0.1212	2.631579	0.0407%
FIDES ADVANCED FIF	MELLON BRASCAN DTVM	-0.000174	0.004092	-0.000129	-0.2690	0.0552	0.5350	NA	0.0026%
FIDUCIA DIAMOND	RIO BRAVO INVESTIMENTOS DTVM	0.000206	0.001381	0.000443	0.0731	0.0012	-0.8392	0.149167	0.0273%
FIDUCIA EQUITY HEDGE FIF	RIO BRAVO INVESTIMENTOS DTVM	0.000381	0.001980	0.000007	-0.0163	-0.0326	0.8952	0.192424	0.0478%
FIF 15999	PACTUAL ASSET	0.000424	0.000206	0.000475	-0.0139	-0.0012	-0.0987	2.058252	0.0434%
FIF ACTIVE	VOTORANTIM ASSET	0.000373	0.000075	0.000439	-0.0018	-0.0014	-0.1745	5.006711	0.0377%
FIF AGATHA I	PACTUAL ASSET	0.000368	0.000143	0.000240	-0.0105	-0.0001	0.3668	2.573427	0.0375%
FIF AGULHAS NEGRAS	PACTUAL ASSET	0.000756	0.000569	0.000982	-0.0133	-0.0113	-0.6012	1.328647	0.0784%
FIF AIG VII	UNIBANCO	0.000422	0.000172	0.000497	-0.0036	0.0017	-0.1679	2.453488	0.0430%
FIF APOLO	PACTUAL ASSET	0.000274	0.000365	0.000436	-0.0084	-0.0052	-0.4245	0.750685	0.0292%
FIF AQUILA 2	UNIBANCO	0.000379	0.001452	0.000190	0.0247	0.0730	0.6895	0.261019	0.0450%
FIF AQUILA 3	UNIBANCO	-0.000133	0.002845	-0.000638	0.0178	0.1479	2.0771	NA	0.0006%
FIF ATLANTIDA	UNIBANCO	0.000367	0.000268	0.000164	-0.0240	-0.0010	0.5962	1.369403	0.0380%
FIF ATLANTIS	BANKBOSTON	0.001020	0.001171	0.001429	-0.0092	-0.0150	-1.1080	0.871050	0.1077%
FIF BACCARAT	BRDESCO	0.000766	0.008788	0.003169	0.7265	-0.0740	-8.4488	0.087164	0.1195%
FIF BELGIUM	PACTUAL ASSET	0.002280	0.016851	0.010139	1.1337	-0.1476	-24.4011	0.135304	0.3104%
FIF BKB MULTIMANAGER	PACTUAL ASSET	0.000363	0.000329	0.000360	-0.0158	0.0048	0.0681	1.103343	0.0379%
FIF BKB MULTIMANAGER PLUS	PACTUAL ASSET	0.000403	0.000581	0.000541	-0.0239	0.0084	-0.2656	0.693632	0.0431%
FIF BOSTON FAROL	BANKBOSTON	0.000465	0.000085	0.000548	-0.0023	-0.0016	-0.2179	5.464160	0.0469%
FIF BOSTON ZINCA	BANKBOSTON	0.000365	0.000073	0.000434	-0.0020	-0.0014	-0.1820	5.020633	0.0369%
FIF BRB MULTICAPITAL	BRB	0.000363	0.000074	0.000442	-0.0005	-0.0012	-0.2133	4.885599	0.0367%
FIF BV FAROL	VOTORANTIM ASSET	0.000424	0.000085	0.000504	-0.0028	-0.0016	-0.2108	5.000000	0.0428%
FIF CART INSTITUCIONAL 20	UNIBANCO	0.000384	0.000294	0.000184	-0.0281	-0.0013	0.5989	1.306122	0.0398%

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INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
FIF CARTEIRA CORPORATIVA 11	UNIBANCO	0.000369	0.000117	0.000302	-0.0094	-0.0007	0.2018	3.153846	0.0375%
FIF CARTEIRA CORPORATIVA 27	UNIBANCO	0.000400	0.000767	0.001694	-0.0056	0.0135	-3.2788	0.521512	0.0437%
FIF CARTEIRA INSTITUC 3	UNIBANCO	-0.000104	0.003938	-0.000517	-0.0320	0.1899	2.1640	NA	0.0088%
FIF CARTEIRA INSTITUCIONAL 10	UNIBANCO	0.000377	0.000172	0.000230	-0.0172	-0.0018	0.4299	2.191860	0.0385%
FIF CARTEIRA INSTITUCIONAL 26	UNIBANCO	0.000379	0.000093	0.000383	-0.0028	-0.0011	-0.0047	4.066524	0.0384%
FIF CARTEIRA INSTITUCIONAL 45	UNIBANCO	0.000379	0.000280	0.000106	-0.0293	-0.0027	0.7890	1.353571	0.0393%
FIF CARTEIRA INSTITUCIONAL 53	UNIBANCO	0.000373	0.000091	0.000468	-0.0025	-0.0012	-0.2470	4.098901	0.0377%
FIF CARTEIRA INSTITUCIONAL 66	CITIBANK	0.000369	0.000308	0.000095	-0.0283	-0.0012	0.7942	1.198052	0.0384%
FIF CARTEIRA INSTITUCIONAL 67	UNIBANCO	0.000381	0.000179	0.000253	-0.0149	0.0010	0.3808	2.128492	0.0390%
FIF CARTEIRA PRIVATE 159	UNIBANCO	0.000504	0.002354	0.001298	0.1628	-0.0272	-2.6253	0.214104	0.0619%
FIF CARTEIRA PRIVATE 41	UNIBANCO	0.000371	0.000073	0.000437	-0.0020	-0.0013	-0.1725	5.068306	0.0375%
FIF CDP	UNIBANCO	0.000384	0.000098	0.000544	0.0003	-0.0004	-0.4216	3.926380	0.0389%
FIF CENTURY	BCO. COM. INV. SUDAMERIS	0.000366	0.000088	0.000403	-0.0020	-0.0015	-0.1001	4.182857	0.0370%
FIF CONDOR	UNIBANCO	0.000407	0.000078	0.000485	-0.0021	-0.0014	-0.2058	5.197957	0.0411%
FIF CONFIANCA E	UNIBANCO	0.000393	0.000198	0.000351	-0.0170	-0.0009	0.1535	1.984848	0.0403%
FIF CONFIANCA F	UNIBANCO	0.000462	0.001917	0.001484	0.2265	0.1070	-2.9266	0.241002	0.0556%
FIF CONFIANCA G	UNIBANCO	0.000393	0.000197	0.000347	-0.0169	-0.0009	0.1635	1.994924	0.0403%
FIF CONVEF	SUDAMERIS	0.000376	0.000076	0.000427	-0.0020	-0.0014	-0.1332	4.953887	0.0380%
FIF CROMO	UNIBANCO	0.000922	0.001435	0.001510	0.0433	0.0007	-1.6917	0.642509	0.0992%
FIF CROMO	UNIBANCO	0.000641	0.000690	0.000600	0.0076	-0.0028	0.0729	0.928986	0.0675%
FIF DAKOTA	VOTORANTIM ASSET	0.000977	0.010450	0.004149	0.8548	-0.0855	-10.8878	0.093493	0.1488%
FIF DES CONSOLIDACAO	CITIBANK	0.000553	0.000239	0.000652	-0.0011	-0.0022	-0.2649	2.313808	0.0565%
FIF DOUBLE DECK	PACTUAL ASSET	0.000388	0.000078	0.000410	-0.0015	-0.0012	-0.0575	4.993565	0.0392%
FIF DOURADO	BRABESCO	0.000436	0.000428	0.000040	-0.0206	0.0008	1.1042	1.018692	0.0457%
FIF ESMERALDA	UNIBANCO	0.000398	0.000090	0.000526	-0.0024	-0.0012	-0.3352	4.407530	0.0402%
FIF ESTIRENO	PACTUAL ASSET	0.003989	0.038604	0.017531	4.9190	-0.1325	-49.5800	0.103331	0.5876%
FIF F20	BRABESCO	-0.000115	0.003082	-0.002122	-0.0295	0.1191	5.8321	NA	0.0036%
FIF FACEPI FATOR	BANCO FATOR	0.000338	0.000220	0.000181	-0.0113	0.0014	0.4517	1.536364	0.0349%
FIF FASASS	SUDAMERIS	0.000611	0.000699	0.000878	0.0062	-0.0029	-0.7431	0.874106	0.0645%
FIF FAVEIRA	BCO. COM. INV. SUDAMERIS	0.000309	0.000789	-0.000495	-0.0109	0.0016	1.7526	0.391635	0.0348%
FIF FICUS	VOTORANTIM ASSET	0.000436	0.000288	0.000478	-0.0007	0.0009	-0.0971	1.513889	0.0450%
FIF FIDELIDADE L	UNIBANCO	0.000372	0.000074	0.000425	-0.0021	-0.0013	-0.1392	5.061224	0.0376%
FIF FIDELIDADE W	UNIBANCO	0.000393	0.000317	0.000266	-0.0287	-0.0007	0.4130	1.239748	0.0408%
FIF FIRENZE	VOTORANTIM ASSET	0.000370	0.000092	0.000297	-0.0044	-0.0015	0.1988	4.017372	0.0375%
FIF FOREST	PACTUAL ASSET	0.000383	0.000148	0.000359	-0.0007	0.0009	0.0687	2.587838	0.0390%
FIF FRFMBVO	MELLON BRASCAN DTVM	0.000385	0.000107	0.000781	-0.0052	-0.0007	-1.0715	3.598131	0.0390%
FIF GALILEO	BRABESCO	0.000336	0.002082	0.000828	0.0506	0.0804	-1.1944	0.161383	0.0438%
FIF GREENBACK	PACTUAL ASSET	0.000660	0.004423	0.001648	0.2117	-0.0509	-3.3526	0.149220	0.0876%
FIF HOUSTON	HSBC	0.000422	0.000465	-0.000007	-0.0346	0.0022	1.2331	0.907527	0.0445%
FIF HSBC ANGELIN	HSBC	0.000534	0.000426	0.000754	0.0041	-0.0017	-0.6007	1.253521	0.0555%

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INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
FIF HSBC CREDIT	CITIBANK	0.000411	0.000310	0.000522	0.0043	0.0036	-0.2812	1.325806	0.0426%
FIF HSBC PARNAIBA II	HSBC	0.000326	0.000565	-0.000035	-0.0500	0.0026	1.0973	0.576991	0.0354%
FIF HYDRUS	PACTUAL ASSET	0.000988	0.008512	0.004038	0.6550	-0.0905	-10.0833	0.116071	0.1404%
FIF INFINITY 90	VOTORANTIM ASSET	0.000649	0.001127	0.000735	0.0073	0.0021	-0.2433	0.575865	0.0704%
FIF INSURE	ABN AMRO REAL	0.000375	0.000077	0.000425	-0.0014	-0.0012	-0.1328	4.889179	0.0379%
FIF INVESTOR B	BRDESCO	0.000789	0.000621	0.000997	-0.0071	-0.0070	-0.5546	1.270531	0.0819%
FIF ITAPEMA	UNIBANCO	0.000375	0.000365	-0.000054	-0.0144	0.0026	1.1934	1.027397	0.0393%
FIF JVP	PACTUAL ASSET	0.001125	0.023785	0.005123	2.0698	-0.0087	-15.9597	0.047299	0.2287%
FIF KCL	PACTUAL ASSET	0.001782	0.007942	0.013242	0.2453	0.0910	-30.6897	0.224377	0.2170%
FIF LEBLON	PACTUAL ASSET	0.001559	0.009462	0.008417	0.8124	-0.0457	-20.4611	0.164764	0.2021%
FIF LIDERANCA	VOTORANTIM ASSET	0.000385	0.000075	0.000454	-0.0023	-0.0014	-0.1813	5.112882	0.0389%
FIF MAXIMUS	BRDESCO	0.000348	0.002679	0.001142	0.0314	0.0914	-1.9084	0.129899	0.0479%
FIF MEGA	PACTUAL ASSET	0.000821	0.001090	0.001519	0.0309	-0.0029	-1.9535	0.753211	0.0874%
FIF MOGNO	CITIBANK	0.000424	0.000568	-0.000072	0.0107	-0.0004	1.2803	0.746479	0.0452%
FIF MORRO DAS PEDRAS	SUDAMERIS	0.000373	0.000075	0.000418	-0.0019	-0.0013	-0.1181	4.973333	0.0377%
FIF MULTIPLY	ABN AMRO REAL	0.000370	0.000074	0.000439	-0.0018	-0.0013	-0.1807	5.034014	0.0374%
FIF NEBRASKA	VOTORANTIM ASSET	-0.000002	0.004709	-0.000927	0.2200	0.0140	1.9229	NA	0.0228%
FIF NIX MOBIL	PORTOPAR	0.000514	0.002055	0.001543	0.1414	-0.0320	-3.2241	0.250122	0.0614%
FIF NOBEL ADVANCED	MELLON BRASCAN DTVM	0.000280	0.000585	-0.000420	-0.0378	-0.0016	1.9267	0.478632	0.0309%
FIF NOBEL ADVANCED AGRESSIVE	MELLON BRASCAN DTVM	0.000164	0.001600	-0.001223	-0.1233	-0.0030	3.9410	0.102500	0.0242%
FIF OCTANS	PACTUAL ASSET	0.000306	0.000387	0.000534	0.0095	0.0042	-0.6001	0.790698	0.0325%
FIF OPEN FUND	SAFRA	0.000249	0.000977	0.000020	-0.0272	-0.0214	0.6021	0.254862	0.0297%
FIF OSLO	PACTUAL ASSET	0.001911	0.011934	0.010316	1.0652	-0.0700	-25.2775	0.160131	0.2494%
FIF PACTUAL ARBITRAGEM	PACTUAL ASSET	0.000347	0.001349	-0.000088	-0.0184	0.0386	1.3466	0.257228	0.0413%
FIF PACTUAL FIOPREV	PACTUAL ASSET	0.000770	0.001741	0.001337	-0.0296	0.0576	-0.8729	0.442275	0.0855%
FIF PACTUAL FX ALAVANCADO	PACTUAL ASSET	0.001572	0.021085	0.007998	1.6773	-0.1934	-21.9931	0.074555	0.2602%
FIF PACTUAL HEDGE	PACTUAL ASSET	0.000440	0.000665	0.000194	-0.0117	0.0040	0.6829	0.661654	0.0473%
FIF PACTUAL HEDGE INSTITUCIONAL	PACTUAL ASSET	0.000353	0.000184	0.000223	-0.0140	-0.0001	0.3802	1.918478	0.0362%
FIF PACTUAL HEDGE PLUS	PACTUAL ASSET	0.000463	0.004496	-0.001212	0.0024	0.1150	4.8050	0.102980	0.0683%
FIF PACTUAL HIGH YIELD	PACTUAL ASSET	0.000407	0.000210	0.000267	-0.0085	0.0007	0.3878	1.938095	0.0417%
FIF PACTUAL TOTAL RETURN EQUITIES	PACTUAL ASSET	0.000401	0.001233	0.001202	-0.0502	0.0124	-1.9715	0.325223	0.0461%
FIF PARACURU	UNIBANCO	0.000380	0.003927	0.000608	0.1025	0.0381	-0.7504	0.096766	0.0572%
FIF PARADISO	VOTORANTIM ASSET	0.000404	0.000087	0.000438	-0.0035	-0.0011	-0.0850	4.654378	0.0408%
FIF PETROLINA	ABN AMRO REAL	0.000970	0.009731	0.003367	0.7444	-0.0918	-8.5366	0.099681	0.1446%
FIF PILAR	UNIBANCO	0.000374	0.000217	0.000193	-0.0145	-0.0022	0.5101	1.723502	0.0385%
FIF PILAR ALM	UNIBANCO	0.000733	0.001070	0.001047	0.0168	-0.0146	-0.9266	0.685047	0.0785%
FIF PILAR ALM 2	UNIBANCO	0.000739	0.000842	0.000745	-0.0306	-0.0195	-0.0001	0.877672	0.0780%
FIF PILAR ALM 4	UNIBANCO	0.000418	0.000534	0.000304	-0.0311	-0.0043	0.3717	0.782772	0.0444%
FIF PREVINDUS DELFUS	HSBC	0.000006	0.003096	-0.000542	0.0249	0.1683	1.9807	0.002080	0.0158%
FIF PROFIT	PACTUAL ASSET	0.000267	0.000454	0.000457	-0.0107	-0.0065	-0.4935	0.588106	0.0289%

TABELA 1 - FUNDOS MULTIMERCADOS
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
FIF RF INSTITUCIONAL	ABN AMRO REAL	0.000387	0.000145	0.000469	-0.0054	-0.0010	-0.2082	2.668966	0.0394%
FIF RF LEADER	PACTUAL ASSET	0.000384	0.000077	0.000461	-0.0029	-0.0017	-0.2060	5.013055	0.0388%
FIF RIOPOL II	UNIBANCO	0.000975	0.010375	0.003969	0.8305	-0.0930	-10.3800	0.093976	0.1482%
FIF SAGITARIO	PACTUAL ASSET	0.000343	0.000133	0.000375	-0.0077	0.0009	-0.0561	2.578947	0.0350%
FIF SATURNO	VOTORANTIM ASSET	0.001171	0.008820	0.003375	0.4645	-0.1084	-7.7188	0.132766	0.1602%
FIF SELECT PEROLA	PACTUAL ASSET	0.000475	0.000542	0.000205	-0.0119	0.0051	0.7673	0.876384	0.0501%
FIF SG DENVER	SUDAMERIS	0.000663	0.000501	0.000638	-0.0132	-0.0044	0.0814	1.323353	0.0687%
FIF SG SATURNO	SUDAMERIS	0.000766	0.000530	0.000802	-0.0138	-0.0060	-0.0814	1.445283	0.0792%
FIF SILVER	PACTUAL ASSET	0.000279	0.000406	0.000424	-0.0107	-0.0060	-0.3754	0.687192	0.0299%
FIF SOLAR SELIC	PACTUAL ASSET	0.000377	0.000074	0.000399	-0.0005	-0.0011	-0.0604	5.074024	0.0381%
FIF SUDAMERIS BREMEN 60	SUDAMERIS	0.000412	0.000231	0.000241	-0.0088	-0.0004	0.4711	1.783550	0.0423%
FIF SUDAMERIS CAP II	SUDAMERIS	0.000112	0.000043	0.000155	-0.0012	-0.0008	-0.1149	2.586605	0.0114%
FIF SUDAMERIS CONSERVADOR	BCO. COM. INV. SUDAMERIS	0.000343	0.000124	0.000401	-0.0047	-0.0017	-0.1466	2.766129	0.0349%
FIF SUDAMERIS EXCLUSIVO 92	SUDAMERIS	0.001002	0.009272	0.004573	0.7343	-0.0864	-11.5838	0.108067	0.1455%
FIF SUDAMERIS GRUMARI	BCO. COM. INV. SUDAMERIS	0.000357	0.000230	0.000160	-0.0109	0.0001	0.5462	1.552174	0.0368%
FIF SUDAMERIS INVEST PRIVATE	BCO. COM. INV. SUDAMERIS	0.000352	0.000131	0.000488	-0.0072	-0.0009	-0.3445	2.687023	0.0358%
FIF SUDAMERIS MELE	BCO. COM. INV. SUDAMERIS	0.000390	0.000175	0.000359	-0.0044	-0.0015	0.0907	2.228571	0.0399%
FIF SUDAMERIS MODERADO	BCO. COM. INV. SUDAMERIS	0.000341	0.000148	0.000352	-0.0063	-0.0018	-0.0170	2.304054	0.0348%
FIF SUDAMERIS SG 5	SUDAMERIS	0.000771	0.000665	0.000850	-0.0235	-0.0104	-0.1771	1.159398	0.0804%
FIF SUDAMERIS TRIESTE	SUDAMERIS	0.000388	0.000273	0.000237	-0.0017	0.0035	0.4137	1.421245	0.0401%
FIF T04	UNIBANCO	0.000383	0.000081	0.000504	-0.0020	-0.0013	-0.3185	4.705160	0.0387%
FIF TARGET	BCO. COM. INV. SUDAMERIS	0.000670	0.000804	0.001077	0.0138	-0.0071	-1.1527	0.833333	0.0709%
FIF TARGET D	UNIBANCO	0.000315	0.000874	-0.000012	0.0375	0.0424	0.9132	0.360412	0.0358%
FIF TMB	PACTUAL ASSET	0.000313	0.000377	0.000206	-0.0119	-0.0038	0.3024	0.830239	0.0331%
FIF TOULOUSE	BANKBOSTON	0.000673	0.007249	0.002432	0.5850	-0.0612	-6.3675	0.092840	0.1027%
FIF TRADICAO G	ABN AMRO REAL	0.000362	0.000080	0.000438	-0.0023	-0.0007	-0.1989	4.502488	0.0366%
FIF TRANS	HSBC	0.000331	0.000404	0.000362	-0.0146	-0.0085	-0.0742	0.819307	0.0351%
FIF UNIBANCO AIG 1	UNIBANCO	0.000347	0.000245	0.000194	-0.0193	0.0021	0.4615	1.416327	0.0359%
FIF UNIBANCO AIG VI	UNIBANCO	0.000397	0.000127	0.000278	-0.0023	0.0005	0.3225	3.125984	0.0403%
FIF UNIBANCO AKZOPREV	UNIBANCO	0.000369	0.000293	0.000180	-0.0290	-0.0016	0.5710	1.259386	0.0383%
FIF VECTOR	BANKBOSTON	0.000442	0.000501	0.000083	-0.0354	0.0006	1.0455	0.882236	0.0466%
FIF XANGRI LA	UNIBANCO	0.000396	0.000144	0.000598	-0.0047	-0.0015	-0.5252	2.750000	0.0403%
FIF XINGU I	PACTUAL ASSET	0.000431	0.000597	0.000593	0.0033	0.0085	-0.4153	0.721943	0.0460%
FIF ZZZ	HSBC	0.000290	0.002346	-0.000319	-0.0115	0.1167	2.0543	0.123615	0.0405%
FINTEX FIF	CRUZEIRO DO SUL	-0.000272	0.005696	-0.004745	-0.5197	-0.0176	13.1769	NA	0.0006%
FIVE STARS FAQ FI	PACTUAL ASSET	0.001080	0.010569	0.003807	0.8236	-0.0989	-10.1708	0.102186	0.1597%
FOREIGN FUND	CITIBANK	0.000934	0.025659	0.006460	0.8249	0.3417	-15.7999	0.036400	0.2188%
FOREIGN INVESTMENT	CITIBANK	-0.001031	0.016252	-0.009842	0.2586	0.1753	23.1450	NA	-0.0237%
FORMULA XX	CITIBANK	0.000398	0.000432	0.000292	-0.0100	0.0021	0.3125	0.921296	0.0419%
FREVO FIF	SUL AMERICA INVESTIMENTOS	0.000478	0.000481	0.000498	0.0009	0.0085	-0.0213	0.993763	0.0502%

TABELA 1 - FUNDOS MULTIMERCADOS
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
FUND FAQ	SAFRA	0.000284	0.000588	0.000165	-0.0089	-0.0041	0.3213	0.482993	0.0313%
FUNDO BANRISUL MULTIFAQ	BANRISUL S.A.	0.000082	0.003701	0.000420	0.0388	0.1963	-0.3356	0.022237	0.0263%
FUNDO ENERGIA DE INVESTIMENTO FINAN	VOTORANTIM ASSET	0.000369	0.000111	0.000497	-0.0012	-0.0012	-0.3411	3.324324	0.0374%
FUNDO IPANEMA	PACTUAL ASSET	0.000371	0.000074	0.000430	-0.0017	-0.0012	-0.1560	5.027100	0.0375%
GAP CAMBIAL ATIVO FIF	MELLON BRASCAN DTVM	0.000476	0.009891	0.003683	0.9671	-0.0508	-10.6451	0.048125	0.0959%
GAP HEDGE FIF	MELLON BRASCAN DTVM	0.000210	0.000607	0.000170	0.0154	0.0084	0.0931	0.345964	0.0240%
GAP INSTITUCIONAL FIF	MELLON BRASCAN DTVM	0.000327	0.000227	0.000720	-0.0001	0.0030	-1.0542	1.440529	0.0338%
GAP MULTIPORTIFOLIO FIF	MELLON BRASCAN DTVM	0.000127	0.001135	0.000027	0.0317	0.0166	0.2360	0.111894	0.0182%
GAVEA BRASIL FIF	UNIBANCO	-0.000210	0.004243	-0.003568	-0.4002	-0.0245	9.8455	NA	-0.0003%
GOLFINHOS FAQ	SAFRA	0.000316	0.000220	0.000286	-0.0122	-0.0007	0.1084	1.436364	0.0327%
GUAJARA FACFI	ITAU	0.000278	0.001166	-0.000062	0.0119	0.0599	1.0937	0.238422	0.0335%
HEDGING GRIFFO LUNA FACFI	HEDGING GRIFFO	0.000440	0.003324	-0.001109	0.2763	0.0343	3.4978	0.132371	0.0602%
HEDGING GRIFFO STAR FIF	HEDGING GRIFFO	0.000186	0.006522	0.002566	0.5463	0.2988	-6.6612	0.028519	0.0505%
HEDGING GRIFFO TURBUS FIF	HEDGING GRIFFO	0.000122	0.006477	0.002754	0.5533	0.3125	-7.2935	0.018836	0.0439%
HEDGING GRIFFO VERDE 14 FIF	HEDGING GRIFFO	0.000209	0.007452	0.002662	0.4815	0.2873	-6.8047	0.028046	0.0573%
HEDGING GRIFFO VERDE FIF	HEDGING GRIFFO	0.000032	0.006534	0.002111	0.5759	0.3350	-5.8547	0.004913	0.0351%
HG AAE HEDGE FIF	HEDGING GRIFFO	0.004547	0.036366	0.029136	3.1133	-0.1664	-73.9077	0.125034	0.6324%
HG AGAR FIF	HEDGING GRIFFO	-0.000341	0.004880	0.000575	0.4000	0.2502	-2.6026	NA	-0.0102%
HG BKB MULTIMANAGER FIF	HEDGING GRIFFO	0.000030	0.001959	0.000375	0.1292	0.0937	-0.9259	0.015110	0.0125%
HG BKB MULTIMANAGER PLUS FIF	HEDGING GRIFFO	-0.000226	0.003022	0.000373	0.2605	0.1691	-1.6819	NA	-0.0078%
HG CAFE FIF	HEDGING GRIFFO	-0.000111	0.013217	0.014260	0.5215	0.0372	-38.9510	NA	0.0535%
HG HIPER FIF	HEDGING GRIFFO	0.000080	0.006716	0.002746	0.6139	0.3556	-7.4109	0.011897	0.0408%
HG KUARUP FIF	HEDGING GRIFFO	0.000444	0.001267	-0.000297	-0.0831	0.0093	2.2118	0.350434	0.0506%
HG MASTER FIF	HEDGING GRIFFO	0.000660	0.008280	0.005592	0.8220	0.2744	-14.3865	0.079710	0.1065%
HG PILAR FIF	HEDGING GRIFFO	0.000045	0.006863	0.002320	0.6049	0.3538	-6.3485	0.006528	0.0380%
HG POLAND FAC	HEDGING GRIFFO	0.000103	0.001292	-0.000115	0.0361	0.0208	0.5611	0.079721	0.0166%
HG PRIVATE FIF	HEDGING GRIFFO	0.000004	0.006636	0.002424	0.5961	0.3492	-6.7425	0.000674	0.0329%
HG SAKURA FIF	HEDGING GRIFFO	0.000655	0.008799	0.002581	0.7189	0.2649	-6.1087	0.074440	0.1085%
HG TORO FIF	HEDGING GRIFFO	-0.000052	0.005397	-0.001801	-0.3854	0.0617	4.9707	NA	0.0212%
HSBC FAQ BONUS	HSBC	0.000318	0.000643	-0.000174	-0.0580	0.0005	1.4474	0.494557	0.0349%
HSBC FAQ CONDOMINIO	HSBC INVESTMENT BANK	0.000432	0.000601	0.000020	-0.0215	0.0048	1.1583	0.718802	0.0461%
HSBC FAQ DERIVATIVOS PLUS	HSBC INVESTMENT BANK	0.000077	0.003898	-0.001706	-0.3257	0.0240	5.6738	0.019831	0.0268%
HSBC FAQ DERIVATIVOS PREMIER	HSBC INVESTMENT BANK	0.000118	0.003901	-0.001635	-0.3249	0.0245	5.5942	0.030249	0.0309%
HSBC FAQ ESMERALDA	HSBC	0.000364	0.000516	-0.000111	-0.0440	0.0007	1.3662	0.705426	0.0389%
HSBC FAQ FORNEE	HSBC INVESTMENT BANK	0.000295	0.000922	-0.000250	-0.0834	0.0023	1.6732	0.319957	0.0340%
HSBC FAQ GLOBAL	HSBC	0.000318	0.000643	-0.000174	-0.0580	0.0005	1.4473	0.494557	0.0349%
HSBC FAQ HAPPY	HSBC	0.000318	0.000643	-0.000174	-0.0580	0.0005	1.4478	0.494557	0.0349%
HSBC FAQ MAASTRICHT	HSBC	0.000713	0.007189	0.002482	0.6807	-0.0539	-6.4134	0.099179	0.1064%
HSBC FAQ OMEGA	HSBC INVESTMENT BANK	0.000297	0.000785	-0.000237	-0.0775	-0.0009	1.6041	0.378344	0.0335%
HSBC FAQ PRO FUTURA	HSBC	0.000338	0.000150	0.000494	0.0002	-0.0009	-0.4135	2.253333	0.0345%

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INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
HSBC FAQ SOLIDUS RENDA FIXA	HSBC INVESTMENT BANK	0.000221	0.000693	-0.000356	-0.0584	-0.0029	1.6565	0.318903	0.0255%
HSBC FAQ SUCESSO	HSBC	0.000279	0.000660	-0.000125	-0.0340	0.0107	1.1995	0.422727	0.0311%
HSBC FIF CAPITAL	HSBC	0.000292	0.001620	-0.000435	-0.1208	0.0162	2.3083	0.180247	0.0371%
HSBC FIF CHAMONIX	HSBC	0.000378	0.000457	0.000236	-0.0126	0.0037	0.4194	0.827133	0.0400%
HSBC FIF CITRUS	HSBC	0.000672	0.004052	0.001717	0.0306	-0.0630	-3.0762	0.165844	0.0870%
HSBC FIF CLXV	HSBC INVESTMENT BANK	0.000357	0.000294	0.000144	-0.0295	-0.0006	0.6382	1.214286	0.0371%
HSBC FIF DERIVATIVOS	HSBC INVESTMENT BANK	0.000139	0.003900	-0.001607	-0.3245	0.0246	5.5738	0.035641	0.0330%
HSBC FIF ECO	HSBC	0.000799	0.000624	0.001006	-0.0072	-0.0069	-0.5517	1.280449	0.0829%
HSBC FIF EXCELLENCE	HSBC	0.000390	0.000486	0.000124	-0.0145	0.0011	0.7387	0.802469	0.0414%
HSBC FIF FEF	HSBC INVESTMENT BANK	0.000371	0.000665	-0.000084	-0.0561	0.0016	1.3551	0.557895	0.0404%
HSBC FIF GLOBE	HSBC	0.000786	0.000671	0.000973	-0.0032	-0.0066	-0.5087	1.171386	0.0819%
HSBC FIF MAJOR	HSBC	0.000384	0.000076	0.000468	-0.0016	-0.0011	-0.2208	5.039370	0.0388%
HSBC FIF MULTI	HSBC	0.000354	0.000664	-0.000118	-0.0543	0.0021	1.3982	0.533133	0.0386%
HSBC FIF SABESP/PM	HSBC	0.000326	0.000578	-0.000087	-0.0561	0.0004	1.2418	0.564014	0.0354%
HSBC FIF SAGUARAJI	HSBC	0.000345	0.000531	-0.000028	-0.0489	0.0016	1.1220	0.649718	0.0371%
HSBC FIF SANTINHO	HSBC INVESTMENT BANK	0.000404	0.000623	-0.000077	-0.0516	0.0033	1.4179	0.648475	0.0434%
HSBC FIF TERMO	HSBC	0.000323	0.000657	-0.000133	-0.0542	0.0023	1.3547	0.491629	0.0355%
HSBC MODERADO FIF BA	HSBC	0.000238	0.001423	-0.000464	-0.1193	0.0042	2.1997	0.167252	0.0308%
HSBC PLATINUM FIF	HSBC	0.000203	0.001437	-0.000897	-0.1230	-0.0004	3.2380	0.141267	0.0273%
HSBC TUCUNARE FAQ	HSBC	0.000267	0.002381	-0.000369	-0.0164	0.1160	2.1750	0.112138	0.0383%
HSBC VITORIA FAQ	HSBC	0.000275	0.002069	-0.000268	-0.0141	0.1008	1.8626	0.132914	0.0376%
HYDRA FIF	SAFRA	0.000372	0.000084	0.000495	-0.0018	-0.0014	-0.3218	4.449761	0.0376%
ICATU HART CAP ARPOADOR FIF	UNIBANCO	0.000358	0.000497	0.000222	-0.0187	-0.0029	0.3984	0.720322	0.0382%
ICATU HART CAP GRUMARI FIF	UNIBANCO	0.000323	0.000420	0.000427	0.0079	0.0035	-0.2771	0.769048	0.0344%
ICATU HART CAP ITACOATIARA FIF	UNIBANCO	0.000383	0.000094	0.000483	0.0005	0.0002	-0.2658	4.078807	0.0388%
ICATU HART SEG BRAVA FIF	UNIBANCO	0.001038	0.001185	0.001229	0.0434	-0.0061	-0.6440	0.875949	0.1096%
ICATU HART SEG CARAVELAS FIF	UNIBANCO	0.000892	0.001181	0.001301	0.0478	-0.0052	-1.2274	0.755292	0.0950%
ICATU HART SEG FERRADURA FIF	UNIBANCO	0.000852	0.000729	0.001056	-0.0101	-0.0084	-0.5432	1.168724	0.0888%
ICATU HART SEG GERIBA FIF	UNIBANCO	0.000706	0.000874	0.000911	-0.0105	-0.0040	-0.5275	0.807780	0.0749%
ICATU HART SEG JOAQUINA FIF	UNIBANCO	0.000826	0.001369	0.001416	0.0828	-0.0096	-1.7992	0.603360	0.0893%
ICATU HART SEG MARESIAS FIF	UNIBANCO	0.000913	0.001035	0.001887	-0.0246	-0.0145	-2.5731	0.882126	0.0964%
ICATU HARTFORD FMP FAC	UNIBANCO	0.000362	0.003776	0.000958	0.1589	0.2174	-1.1939	0.095869	0.0547%
ICATU HARTFORD SEG ITAUNA FIF	UNIBANCO	0.000646	0.000486	0.001155	-0.0129	-0.0079	-1.3422	1.329218	0.0670%
IGUATEMI FACFI	ITAU	0.000312	0.000884	0.000044	0.0083	0.0448	0.8584	0.352941	0.0355%
ILHEUS FACFI	ITAU	0.000808	0.000964	0.001455	0.0270	0.0053	-1.7407	0.838174	0.0855%
INVESTCENTER FAC GAVEA BRASIL	UNIBANCO	-0.000210	0.004243	-0.003568	-0.4000	-0.0244	9.8452	NA	-0.0003%
INVESTCOOP FIF	BANCOOB	0.000452	0.000211	0.000522	-0.0024	-0.0006	-0.1811	2.142180	0.0462%
INVESTOR I FACFI	ITAU	0.000197	0.001466	-0.000316	0.0146	0.0736	1.5977	0.134379	0.0269%
INVESTOR SEIS FACFI	ITAU	0.000808	0.000962	0.001458	0.0272	0.0054	-1.7505	0.839917	0.0855%
IP EQUITY HEDGE FIF	MELLON BRASCAN DTVM	0.000395	0.001742	0.001001	-0.0193	0.0375	-1.4131	0.226751	0.0480%

TABELA 1 - FUNDOS MULTIMERCADOS
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
ITACOLOMI FIF	SAFRA	0.000370	0.000104	0.000524	-0.0019	-0.0009	-0.4026	3.557692	0.0375%
ITAU ABAIS FIF	ITAU	0.000368	0.000075	0.000448	-0.0020	-0.0014	-0.2113	4.893617	0.0372%
ITAU ANTARES FACFI	ITAU	0.000364	0.000124	0.000283	-0.0071	-0.0011	0.2304	2.935484	0.0370%
ITAU BBA PURUS FIF	ITAU	0.000372	0.000089	0.000357	-0.0022	-0.0009	0.0427	4.179775	0.0376%
ITAU BELPART FIF	SUDAMERIS	0.000375	0.000074	0.000451	-0.0019	-0.0011	-0.1995	5.047106	0.0379%
ITAU CARIPI FACFI	ITAU	0.000384	0.000088	0.000317	-0.0016	-0.0013	0.1791	4.353741	0.0388%
ITAU CORP DER. CONSERV. FAC	ITAU	0.000379	0.000126	0.000288	-0.0076	-0.0013	0.2551	3.007937	0.0385%
ITAU INSTITUCIONAL DERIVATIVOS FIF	ITAUCARD FINANCEIRA	0.000380	0.000127	0.000277	-0.0076	-0.0013	0.2858	2.992126	0.0386%
ITAU LAM DYNASTY FIF	ITAU	0.000466	0.000207	0.000419	-0.0103	-0.0007	0.1489	2.251208	0.0476%
ITAU LAM TOP FACFI	ITAU	0.000375	0.000195	0.000342	0.0099	0.0040	0.0747	1.923077	0.0385%
ITAU LEVERAGE FIF	ITAUCARD FINANCEIRA	0.000373	0.000316	0.000255	-0.0135	-0.0032	0.3502	1.180380	0.0388%
ITAU MARSEILLE FIF	ITAU	0.000402	0.000139	0.000531	-0.0010	-0.0002	-0.3392	2.892086	0.0409%
ITAU MULTIMERCADO AGRESSIVO FACFI	ITAUCARD FINANCEIRA	0.000081	0.001531	-0.001377	-0.0588	0.0377	4.1435	0.052972	0.0156%
ITAU MULTIMERCADO AGRESSIVO FIF	ITAUCARD FINANCEIRA	0.000282	0.001630	-0.001131	-0.0517	0.0393	4.0017	0.173006	0.0362%
ITAU MULTIMERCADO ARROJADO FACFI	ITAUCARD FINANCEIRA	0.000144	0.000968	-0.000755	-0.0330	0.0250	2.5565	0.148760	0.0191%
ITAU MULTIMERCADO ARROJADO FIF	ITAUCARD FINANCEIRA	0.000337	0.001028	-0.000540	-0.0286	0.0259	2.4793	0.327821	0.0387%
ITAU MULTIMERCADO MODERADO FACFI	ITAUCARD FINANCEIRA	0.000171	0.000543	-0.000291	-0.0177	0.0139	1.3249	0.314917	0.0198%
ITAU MULTIMERCADO MODERADO FIF	ITAU	0.000358	0.000583	-0.000096	-0.0155	0.0143	1.2867	0.614065	0.0386%
ITAU PERSONNALITE MULT AGRESSIVO FA	ITAUCARD FINANCEIRA	0.000118	0.001541	-0.001360	-0.0575	0.0382	4.1987	0.076574	0.0193%
ITAU PERSONNALITE MULT ARROJADO FA	ITAUCARD FINANCEIRA	0.000184	0.000973	-0.000725	-0.0322	0.0252	2.5818	0.189106	0.0232%
ITAU PERSONNALITE MULT MODERADO FA	ITAUCARD FINANCEIRA	0.000212	0.000543	-0.000260	-0.0181	0.0137	1.3486	0.390424	0.0239%
ITAU PRIVATE LEVERAGE FACFI	ITAU	0.000391	0.000283	0.000277	-0.0156	-0.0030	0.3292	1.381625	0.0405%
ITAU PRIVATE MULTIMERCADO ARROJADO	ITAUCARD FINANCEIRA	0.000224	0.000989	-0.000705	-0.0328	0.0256	2.6377	0.226491	0.0272%
ITAU REDE FIF	ITAU	0.000524	0.000254	0.000579	-0.0033	-0.0025	-0.1432	2.062992	0.0536%
ITAU SINERGY FIF	ITAU	0.000382	0.000091	0.000495	-0.0038	-0.0018	-0.2810	4.197802	0.0386%
JGP HEDGE FIF	MELLON BRASCAN DTVM	0.000549	0.001495	-0.000517	0.0491	-0.0312	2.6157	0.367224	0.0622%
JJSP FUND I	UNIBANCO	0.000159	0.002884	-0.000415	-0.0026	0.1504	2.0505	0.055132	0.0300%
JUQUEHY	CITIBANK	0.000880	0.000790	0.001175	0.0059	-0.0044	-0.8097	1.113924	0.0919%
K 2 - FAQ	SAFRA	0.000378	0.000074	0.000446	-0.0020	-0.0014	-0.1782	5.115020	0.0382%
KAALI FIF	ITAU	0.000380	0.000563	0.000242	-0.0177	0.0013	0.4127	0.674956	0.0408%
KEEPER	CITIBANK	0.000295	0.005414	-0.000520	-0.2483	0.1156	3.1840	0.054488	0.0560%
KILAWEA FIF	CITIBANK	0.000428	0.000226	0.000285	0.0074	0.0001	0.3558	1.893805	0.0439%
KONA	CITIBANK	-0.001361	0.027753	-0.013828	-2.4982	-0.1166	40.5264	NA	-0.0005%
KOOPER	CITIBANK	0.000210	0.000828	-0.000099	-0.0492	0.0118	0.9957	0.253623	0.0250%
KRAFT FAQ	SAFRA	0.000369	0.000074	0.000448	-0.0018	-0.0012	-0.2069	5.000000	0.0373%
KRAKATOA FIF	BRDESCO	0.000423	0.000403	0.000069	-0.0205	-0.0002	0.9894	1.049628	0.0443%
KRYSTAL	CITIBANK	0.000418	0.006590	-0.000161	-0.5387	0.0491	3.0860	0.063429	0.0740%
LAGUNA FIF	ITAU	0.000437	0.000172	0.000481	0.0040	0.0009	-0.1242	2.540698	0.0445%
LARISA FACFI	ITAU	0.000229	0.001153	-0.000260	0.0116	0.0572	1.4806	0.198612	0.0285%
LEBLON FIF	CITIBANK	0.000317	0.000339	0.000166	-0.0228	0.0003	0.4609	0.935103	0.0334%

TABELA 1 - FUNDOS MULTIMERCADOS
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
LISBOA FIF	QUALITY - CCTVM	0.000238	0.002121	-0.001464	-0.2024	-0.0001	5.0361	0.112211	0.0342%
LLA FAQ FI PERFORMANCE LIVRE	BRDESCO	0.000061	0.001347	-0.000477	-0.0821	-0.0273	1.5644	0.045360	0.0127%
LYONNAIS EVOLUTION FIF	CREDIT LYONNAIS	0.000260	0.001994	-0.000944	-0.1250	0.0320	3.6245	0.130391	0.0357%
LYONNAIS LOIRE FIF	CREDIT LYONNAIS	0.001873	0.011976	0.008025	0.6606	-0.1312	-18.5077	0.156396	0.2458%
LYPTUS FAQ	SAFRA	0.000124	0.004142	0.000778	-0.3587	-0.0498	-0.9359	0.029937	0.0326%
M BRASCAN ARVOREDO FIF	MELLON BRASCAN DTVM	0.000450	0.000960	-0.001074	0.0562	0.0238	4.0563	0.468750	0.0497%
M BRASCAN CETUS FIF	MELLON BRASCAN DTVM	0.000381	0.000078	0.000343	-0.0019	-0.0014	0.0973	4.859694	0.0385%
MAGLIANO PACTUAL	MAGLIANO	0.000407	0.000210	0.000270	-0.0084	0.0008	0.3786	1.938095	0.0417%
MAKTOUB FAQ	SAFRA	0.000359	0.000140	0.000458	-0.0059	-0.0025	-0.2598	2.564286	0.0366%
MAKTOUB FIF	SAFRA	0.000304	0.000232	0.000362	-0.0149	-0.0056	-0.1358	1.310345	0.0315%
MARABA FACFI	ITAU	0.000247	0.001302	-0.000223	0.0141	0.0664	1.4623	0.189708	0.0311%
MARESIAS FIF	PACTUAL ASSET	0.000379	0.000143	0.000387	-0.0103	-0.0002	0.0056	2.650350	0.0386%
MARFIM - FAQ	SAFRA	0.000375	0.000147	0.000521	-0.0017	-0.0013	-0.3861	2.551020	0.0382%
MARISOL SEG FIF	SANTOS	0.000435	0.000144	0.000435	-0.0063	-0.0011	0.0139	3.020833	0.0442%
MAXIMA HIGH YIELD	MELLON BRASCAN DTVM	0.000173	0.000947	0.000013	-0.0410	-0.0070	0.5406	0.182682	0.0219%
MB INVEST FIF	CREDIT LYONNAIS	0.000384	0.000073	0.000458	-0.0019	-0.0013	-0.1959	5.296552	0.0388%
MELLON HEDGE FIF	MELLON BRASCAN DTVM	-0.000032	0.000863	-0.000183	-0.0118	0.0134	0.4817	NA	0.0010%
MELLON TARGET FIF	MELLON BRASCAN DTVM	0.000148	0.000433	0.000023	-0.0039	0.0066	0.3658	0.341801	0.0169%
MENDONZA FACFI	ITAU	0.000363	0.000691	0.000201	0.0049	0.0345	0.5477	0.525326	0.0397%
MENEZES FAQ	SAFRA	0.000328	0.000173	0.000452	-0.0052	-0.0021	-0.3307	1.895954	0.0336%
MERCURIO FIF	SAFRA	0.001008	0.010039	-0.002096	0.8465	0.1095	6.3429	0.100408	0.1499%
MINERVA FAQ	SAFRA	0.000351	0.000076	0.000464	-0.0008	-0.0010	-0.2972	4.594241	0.0355%
MINERVA FIF	SANTOS	0.000406	0.000099	0.000506	-0.0017	-0.0010	-0.2639	4.121827	0.0411%
MODENA FACFI	ITAU	0.000189	0.001260	-0.000303	0.0129	0.0628	1.5061	0.150000	0.0251%
MODERATO	VOTORANTIM ASSET	0.000372	0.000073	0.000441	-0.0019	-0.0014	-0.1825	5.109890	0.0376%
MONAZITA FIF NUC	WESTLB	0.000410	0.000657	0.000232	-0.0408	-0.0050	0.5769	0.624049	0.0442%
MONGERAL SOBERANO FIFE	UNIBANCO	0.000655	0.000441	0.000927	-0.0089	-0.0084	-0.7250	1.485261	0.0677%
MONTANA FIF	ITAU	0.000788	0.000637	0.001000	-0.0048	-0.0042	-0.5666	1.237049	0.0819%
MONTE CARLO FIF	QUALITY - CCTVM	0.000465	0.001332	-0.000022	-0.0023	0.0074	1.1982	0.349099	0.0530%
MULTI VENTURE STAR	MULTI DTVM	0.000295	0.001546	-0.001059	-0.1035	0.0167	3.8906	0.190815	0.0371%
MULTISTRATEGIES ADVANCED	PACTUAL ASSET	0.000400	0.000200	0.000256	-0.0063	0.0020	0.4015	2.000000	0.0410%
MULTISTRATEGIES FIF	PACTUAL ASSET	0.000384	0.000142	0.000278	-0.0050	0.0013	0.2974	2.704225	0.0391%
NAPOLI DI	SUDAMERIS	0.000360	0.000165	0.000266	-0.0070	0.0000	0.2680	2.181818	0.0368%
NEO MULTI ESTRATEGIA	MELLON BRASCAN DTVM	0.000420	0.000313	0.000177	0.0058	0.0018	0.6259	1.341853	0.0435%
NR AGILITY FIF	MELLON BRASCAN DTVM	0.000236	0.000213	0.000298	-0.0030	-0.0020	-0.1674	1.107981	0.0246%
NRX FAQ FI	OPPORTUNITY	0.000439	0.001165	0.001815	0.0506	0.0075	-3.7578	0.376824	0.0496%
NYX FIF	SUL AMERICA INVESTIMENTOS	-0.002448	0.075871	-0.027305	-7.9596	-0.2888	85.9436	NA	0.1260%
OCEANIA	CITIBANK	-0.000215	0.026722	-0.012894	-2.4046	-0.0938	39.2549	NA	0.1091%
ODEPREV FAC	UNIBANCO	0.000377	0.000294	0.000202	-0.0285	-0.0017	0.5320	1.282313	0.0391%
OLIMPO FACFI	ITAU	0.000809	0.000962	0.001457	0.0271	0.0054	-1.7452	0.840956	0.0856%

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NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
ONDINA FIF	SAFRA	0.000422	0.017694	0.003338	-0.1671	-0.1139	-7.6409	0.023850	0.1287%
OPP MULTIMERCADO FIF	OPPORTUNITY	0.000354	0.000231	0.000602	0.0047	-0.0004	-0.6707	1.532468	0.0365%
OPPORTUNITY BKB MULTIMANAGER FIF	OPPORTUNITY	0.000356	0.000245	0.000638	0.0075	-0.0009	-0.7834	1.453061	0.0368%
OPPORTUNITY BKB MULTIMANAGER PLUS	OPPORTUNITY	0.000398	0.000621	0.001103	0.0252	-0.0016	-1.9745	0.640902	0.0428%
OPPORTUNITY GENOVA	OPPORTUNITY	0.000422	0.000969	0.001530	0.0464	0.0044	-3.0481	0.435501	0.0469%
OPPORTUNITY MARKET FIF	OPPORTUNITY	0.000378	0.000579	0.001111	0.0264	0.0013	-2.0092	0.652850	0.0406%
OPPORTUNITY TARGET INSTITUCIONAL FIF	OPPORTUNITY	0.000382	0.000177	0.000619	0.0051	-0.0005	-0.6457	2.158192	0.0391%
OPPORTUNITY TOTAL FIF	OPPORTUNITY	0.000505	0.001619	0.002213	0.0786	0.0091	-4.7122	0.311921	0.0584%
OPPORTUNITY VENEZA	OPPORTUNITY	0.000417	0.000908	0.001455	0.0432	0.0039	-2.8559	0.459251	0.0461%
ORBIX MACRO FIF	MELLON BRASCAN DTVM	0.000386	0.005648	0.005842	0.4862	0.0272	-15.8219	0.068343	0.0662%
ORYX SAARA	CLICKTRADE	-0.000114	0.005154	-0.003233	-0.2971	0.0732	9.5890	NA	0.0138%
ORYX SAVANA FIF	CLICKTRADE	0.000256	0.000878	-0.000216	-0.0737	0.0013	1.4507	0.291572	0.0299%
OURO FINO FAQ	SAFRA	0.000366	0.000163	0.000446	-0.0033	0.0015	-0.1985	2.245399	0.0374%
PACTUAL INSTITUCIONAL DINAMICO	PACTUAL ASSET	0.000363	0.000119	0.000253	-0.0085	-0.0008	0.3120	3.050420	0.0369%
PAF II FAQ	SAFRA	0.000385	0.000170	0.000463	-0.0043	0.0001	-0.1937	2.264706	0.0393%
PAMPULHA FAQ	SAFRA	0.000335	0.000587	-0.000475	0.0009	0.0105	2.1774	0.570698	0.0364%
PAMPULHA FIF	SAFRA	0.000339	0.000587	-0.000470	0.0009	0.0105	2.1768	0.577513	0.0368%
PATRIA HEDGE FIF	MELLON BRASCAN DTVM	0.000517	0.001235	0.001583	0.0863	-0.0074	-3.0699	0.418623	0.0577%
PAUBA	PAUBA	0.000848	0.000714	0.001103	-0.0039	-0.0081	-0.6911	1.187675	0.0883%
PERFIN HEDGE FIF	PACTUAL ASSET	0.000408	0.002881	0.000549	0.0282	0.0015	-0.4333	0.141617	0.0549%
PERFORMANCE FIF	FIBRA DTVM	-0.000021	0.001372	-0.000249	0.0461	0.0387	0.6181	NA	0.0046%
PERSONA RF PRIME	BCO. COM. INV. SUDAMERIS	0.000320	0.000090	0.000352	-0.0030	-0.0010	-0.0790	3.571429	0.0324%
PETROPOLIS FIF	MELLON BRASCAN DTVM	0.000218	0.000403	-0.000035	0.0126	0.0125	0.6731	0.540943	0.0238%
PETROPOLIS PLUS FIF	MELLON BRASCAN DTVM	0.000184	0.000714	-0.000207	0.0162	0.0219	1.0408	0.257703	0.0219%
PORTO SEGURO FIF	PORTOPAR	0.000322	0.001096	-0.000124	-0.0884	0.0053	1.4205	0.293796	0.0376%
PPP INVEST FAQ	ABN AMRO REAL	0.000378	0.000085	0.000402	-0.0029	-0.0008	-0.0598	4.441833	0.0382%
PRECE I FAQ FIF	QUALITY - CCTVM	0.000366	0.000713	-0.000072	-0.0375	0.0009	1.2091	0.513324	0.0401%
PREMIUM ECO I FIF	SAFRA	0.000747	0.000547	0.000963	-0.0122	-0.0107	-0.5759	1.365631	0.0774%
PREVCAPS FIF	ITAUCARD FINANCEIRA	0.000341	0.000887	0.000382	-0.0247	-0.0050	-0.0622	0.384442	0.0384%
PREVIN FLASH FIF	VOTORANTIM ASSET	0.000390	0.000672	0.000609	0.0028	0.0174	-0.5322	0.580357	0.0423%
PRINCIPAL CBS FACFI	ITAU	0.000416	0.000457	0.000328	0.0035	-0.0027	0.2157	0.910284	0.0438%
PRIVATE ARKANSAS FIF	BANKBOSTON	0.000520	0.002848	0.002277	0.2986	0.0959	-5.1102	0.182584	0.0659%
PRO FAQ CDI	CITIBANK	0.000563	0.002820	0.001834	0.2518	-0.0285	-4.1346	0.199645	0.0701%
PULP FIF	SAFRA	0.000124	0.004142	0.000778	-0.3587	-0.0498	-0.9358	0.029937	0.0326%
QUARTZO III FIF	CITIBANK	0.000781	0.001058	0.001124	0.0261	-0.0022	-1.0014	0.738185	0.0833%
REAL FAQ FIX	ABN AMRO REAL	0.000277	0.000147	0.000222	-0.0062	-0.0007	0.1584	1.884354	0.0284%
REAL FAQ RISK	ABN AMRO REAL	0.000302	0.000175	0.000200	-0.0081	-0.0012	0.2885	1.725714	0.0311%
REAL FAQ RISK VIP	ABN AMRO REAL	0.000355	0.000180	0.000262	-0.0080	-0.0012	0.2624	1.972222	0.0364%
REAL FIF ANGELIM	ABN AMRO REAL	0.000426	0.000166	0.000458	-0.0046	-0.0015	-0.0808	2.566265	0.0434%
REAL FIF SEG	ABN AMRO REAL	0.000381	0.000079	0.000379	-0.0009	-0.0011	0.0039	4.804540	0.0385%

TABELA 1 - FUNDOS MULTIMERCADOS
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
REALSEG FIF PRICE	ABN AMRO REAL	0.000856	0.001344	0.001560	0.0264	-0.0088	-1.9927	0.636905	0.0922%
RENDA FIXA SAS FIF	SUL AMERICA INVESTIMENTOS	0.000783	0.000648	0.001094	-0.0096	-0.0080	-0.8205	1.208333	0.0815%
RENDA FIXA SAS II FIF	SUL AMERICA INVESTIMENTOS	0.000899	0.001704	0.000908	0.0527	-0.0223	-0.2557	0.527582	0.0982%
RESISTENCE FAQ	SAFRA	0.000409	0.000384	0.000511	0.0127	0.0002	-0.3023	1.065104	0.0428%
ROCKFORD FIF	BANKBOSTON	0.000336	0.000216	0.000253	-0.0109	0.0004	0.2501	1.555556	0.0347%
ROLAND GARROS FIF	QUALITY - CCTVM	0.000188	0.000829	0.000094	0.0315	0.0080	0.1961	0.226779	0.0229%
RYVES FIF	ITAU	0.001116	0.003281	0.001209	0.1076	0.0102	-0.4967	0.340140	0.1276%
S MULTI HG FIF	HEDGING GRIFFO	-0.000442	0.004895	0.001106	0.3853	0.2470	-4.2789	NA	-0.0203%
SABIA FAQ	SAFRA	-0.000205	0.001534	-0.000573	0.0756	0.0584	0.9723	NA	-0.0130%
SABIA FIF	SAFRA	0.000335	0.000433	0.000131	-0.0260	-0.0103	0.5782	0.773672	0.0356%
SAFIRA FAQ	SAFRA	0.000390	0.000178	0.000461	-0.0029	0.0003	-0.1834	2.191011	0.0399%
SAFRA ADVANCED FAQ	SAFRA	-0.000226	0.004254	-0.001177	-0.2997	-0.1028	3.0007	NA	-0.0018%
SAFRA CAPITAL GARANTIDO FIF	SAFRA	-0.000093	0.002881	0.000145	0.0358	0.1205	-0.3007	NA	0.0048%
SAFRA GLOBAL FIF	SAFRA	0.000365	0.000271	0.000290	0.0053	-0.0028	0.1727	1.346863	0.0378%
SAFRA GLOBAL PLUS FIF	SAFRA	0.000544	0.009597	0.002886	0.6895	0.1223	-7.6166	0.056684	0.1013%
SAFRA HIGH YIELD	SAFRA	0.000257	0.000902	0.000481	-0.0419	0.0103	-0.4416	0.284922	0.0301%
SAFRA MULTIGESTAO FAQ	SAFRA	0.000180	0.000458	0.000289	-0.0290	-0.0078	-0.2361	0.393013	0.0202%
SAFRA MULTIMANAGER	SAFRA	0.000077	0.001049	-0.000528	-0.0645	-0.0186	1.6920	0.073403	0.0128%
SAKRA FIF	ITAU	0.000457	0.000215	0.000514	0.0030	-0.0007	-0.1593	2.125581	0.0468%
SAMBA FACFI	SUL AMERICA INVESTIMENTOS	0.000483	0.000465	0.000500	-0.0012	0.0071	-0.0173	1.038710	0.0506%
SANTA FE AQUARIUS FIF	MELLON BRASCAN DTVM	0.000440	0.001631	0.000177	0.1590	0.0718	0.6023	0.269773	0.0520%
SANTANA FACFI	ITAU	0.000478	0.000243	0.000513	-0.0002	0.0023	-0.0837	1.967078	0.0490%
SANTANDER BANESPA FIF DINAMICO	SANTANDER BRASIL	0.000446	0.006998	0.000045	0.5612	0.0358	-0.2951	0.063732	0.0788%
SANTANDER BANESPA FIF ESTRATEGIA	SANTANDER BRASIL	0.000115	0.003935	-0.000673	0.2373	0.0152	1.5159	0.029225	0.0307%
SANTANDER FAC FI GOYA	SANTANDER BRASIL	0.000371	0.000170	0.000370	0.0007	-0.0001	-0.0005	2.182353	0.0379%
SANTANDER FIF BANESPA PERFORMANCE	SANTANDER BRASIL	0.000384	0.000169	0.000381	0.0006	-0.0002	0.0055	2.272189	0.0392%
SANTANDER FIF BANESPA TITULOS PUBLICOS	SANTANDER BRASIL	0.000322	0.000211	0.000443	0.0022	0.0003	-0.3137	1.526066	0.0332%
SANTANDER FIF DI ARENA	SANTANDER BRASIL	0.000365	0.000273	0.000231	0.0034	-0.0009	0.3437	1.336996	0.0378%
SANTANDER FIF G&S CMP	SANTANDER BRASIL	0.000416	0.000295	0.000428	-0.0009	-0.0043	-0.0451	1.410169	0.0430%
SANTANDER FIF GRANADA	SANTANDER BRASIL	0.000402	0.000255	0.000392	0.0095	-0.0020	-0.0078	1.576471	0.0414%
SANTANDER FIF GUANABARA	SANTANDER BRASIL	0.000862	0.008741	0.003152	0.6586	-0.0945	-8.0818	0.098616	0.1289%
SANTANDER FIF INST XLI	SANTANDER BRASIL	0.000415	0.000140	0.000417	0.0002	-0.0032	-0.0183	2.964286	0.0422%
SANTANDER FIF ITAPEMA	SANTANDER BRASIL	0.000550	0.000588	0.000490	0.0038	-0.0039	0.1333	0.935374	0.0579%
SANTANDER SUPER GESTAO FIF	SANTANDER BRASIL	0.000238	0.001272	-0.000134	0.0759	0.0039	0.7978	0.187107	0.0300%
SANTANDER VICTORY FIF	SANTANDER BRASIL	0.000355	0.000123	0.000497	-0.0043	-0.0020	-0.3640	2.886179	0.0361%
SANTAREM FACFI	ITAU	0.000809	0.000963	0.001457	0.0271	0.0054	-1.7462	0.840083	0.0856%
SANTOS AGRESSIVE FIF	SANTOS	0.000170	0.003020	-0.001340	-0.0686	0.0774	4.5265	0.056291	0.0318%
SANTOS FAPA FAQ	SANTOS	0.000425	0.000089	0.000402	-0.0013	-0.0005	0.0610	4.769921	0.0429%
SANTOS MATURITY FIF	SANTOS	0.000296	0.000465	0.000290	-0.0152	0.0102	0.1026	0.636559	0.0319%
SANTOS PRIVATE MIX FIF	SANTOS	0.000276	0.000611	0.000517	0.0082	0.0050	-0.6666	0.451718	0.0306%

TABELA 1 - FUNDOS MULTIMERCADOS
INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
SDA HEDGE FIF	MELLON BRASCAN DTVM	0.000416	0.001251	0.000783	0.0405	0.0265	-0.9521	0.332534	0.0477%
SEKI LINES FIF	SUL AMERICA INVESTIMENTOS	0.000806	0.001736	0.000984	0.0668	-0.0031	-0.6596	0.464286	0.0891%
SEVILLA FIF	SAFRA	0.000392	0.000134	0.000564	-0.0002	-0.0007	-0.4553	2.925373	0.0399%
SG 06 FIF	SAFRA	0.000782	0.000498	0.000317	-0.0107	0.0004	1.2611	1.570281	0.0806%
SHARK FAQ FIF	SAFRA	0.000370	0.000074	0.000440	-0.0020	-0.0014	-0.1850	5.027174	0.0374%
SOBERANO FIF	SAFRA	0.000279	0.000112	0.000415	-0.0013	-0.0015	-0.3551	2.491071	0.0284%
SOLO FAQ	SAFRA	0.000246	0.000358	0.000331	-0.0198	-0.0110	-0.2214	0.687151	0.0263%
SOLO FIF	SAFRA	0.000138	0.000599	0.000213	-0.0324	-0.0187	-0.1881	0.230384	0.0167%
SORRISO FAQ	SAFRA	0.000404	0.000371	0.000525	0.0119	0.0002	-0.3491	1.088949	0.0422%
SPECIALE 16	VOTORANTIM ASSET	0.000516	0.000639	0.000581	-0.0156	0.0068	-0.1068	0.807512	0.0547%
SUDAMERIS BIG LEADER	SUDAMERIS	0.000369	0.000095	0.000343	-0.0007	-0.0001	0.0722	3.896515	0.0374%
SUDAMERIS CAPIBARIBE II FIF	SUDAMERIS	0.000376	0.002171	0.000575	-0.0030	-0.0061	-0.5406	0.173192	0.0482%
SUDAMERIS CHECK - UP INVESTE AGRESS	BCO. COM. INV. SUDAMERIS	0.000365	0.000201	0.000155	-0.0066	-0.0008	0.5689	1.815920	0.0375%
SUDAMERIS DOLCE VIVACE	SUDAMERIS	0.000383	0.000174	0.000302	-0.0024	0.0006	0.2217	2.201149	0.0392%
SUDAMERIS EXCLUSIVO 1	SUDAMERIS	0.000251	0.001191	-0.000066	-0.0042	0.0603	1.0357	0.210747	0.0309%
SUDAMERIS MIX	BCO. COM. INV. SUDAMERIS	0.000208	0.002138	-0.000187	-0.0139	0.0952	1.3544	0.097287	0.0312%
SUDAMERIS SUL ENERGIA FIF	SUDAMERIS	0.000324	0.000290	0.000542	-0.0009	0.0005	-0.5576	1.117241	0.0338%
SUL AMERICA CELOS FIF	SUL AMERICA INVESTIMENTOS	0.000267	0.003373	-0.000575	0.0112	0.1770	2.8139	0.079158	0.0432%
SUL AMERICA CLASSIC FIF	SUL AMERICA INVESTIMENTOS	0.000841	0.001360	0.000979	0.0677	0.0070	-0.5256	0.618382	0.0907%
SUL AMERICA CLASSIC FIF I	SUL AMERICA INVESTIMENTOS	0.000869	0.001388	0.001205	0.0531	-0.0010	-1.0408	0.626081	0.0937%
SUL AMERICA DIAMOND FIF	SUL AMERICA INVESTIMENTOS	0.000413	0.000121	0.000415	-0.0006	0.0010	-0.0023	3.413223	0.0419%
SUL AMERICA DINAMICO FIF 30	SUL AMERICA INVESTIMENTOS	0.000480	0.001692	0.000031	0.0336	-0.0140	1.0375	0.283688	0.0563%
SUL AMERICA EMPRESAS FIF	SUL AMERICA INVESTIMENTOS	0.000656	0.001043	0.001253	0.0998	0.0045	-1.8312	0.628955	0.0707%
SUL AMERICA EMPRESAS III FIF	SUL AMERICA INVESTIMENTOS	0.000702	0.006638	0.000661	-0.0537	-0.0052	0.1989	0.105755	0.1026%
SUL AMERICA EXCELLENCE FIF	SUL AMERICA INVESTIMENTOS	0.000384	0.000170	0.000407	-0.0001	0.0039	-0.0461	2.258824	0.0392%
SUL AMERICA FEDCAP FIF	SUL AMERICA INVESTIMENTOS	0.000385	0.000128	0.000417	-0.0033	0.0012	-0.0704	3.007813	0.0391%
SUL AMERICA FIF PLATINUM	SUL AMERICA INVESTIMENTOS	0.000446	0.000455	0.000911	0.0184	0.0024	-1.2705	0.980220	0.0468%
SUL AMERICA HEDGE FIF	SUL AMERICA INVESTIMENTOS	0.000538	0.000807	0.000668	0.0290	0.0215	-0.3449	0.666667	0.0577%
SUL AMERICA ITAPEMA FIF	SUL AMERICA INVESTIMENTOS	0.000419	0.000197	0.000389	-0.0034	0.0023	0.0967	2.126904	0.0429%
SUL AMERICA OESPREV FIF	SUL AMERICA INVESTIMENTOS	0.000355	0.000396	0.000387	-0.0010	0.0183	-0.0183	0.896465	0.0374%
SUL AMERICA STANDARD FIF	SUL AMERICA INVESTIMENTOS	0.000756	0.000646	0.000970	-0.0072	-0.0071	-0.5708	1.170279	0.0788%
SUL AMERICA STANDARD FIF I	SUL AMERICA INVESTIMENTOS	0.000757	0.000648	0.000973	-0.0070	-0.0070	-0.5781	1.168210	0.0789%
SULACAP MASTER FIF	SUL AMERICA INVESTIMENTOS	0.000893	0.003081	0.001309	0.0565	0.0446	-1.0856	0.289841	0.1044%
SULACAP MASTER I FIF	SUL AMERICA INVESTIMENTOS	0.000928	0.003643	0.001246	0.0799	0.0494	-0.8773	0.254735	0.1106%
SULACAP MASTER II FIF	SUL AMERICA INVESTIMENTOS	0.000336	0.000292	0.000482	-0.0012	-0.0032	-0.3937	1.150685	0.0350%
TAL FUNDO DE INVESTIMENTO FINANCEIR	MULTI DTVM	0.000557	0.003904	0.002107	0.1176	0.0109	-4.3803	0.142674	0.0748%
TAPAJOS FACFI	ITAU	0.000808	0.000963	0.001457	0.0271	0.0054	-1.7463	0.839045	0.0855%
TEJO FACFI	ITAU	0.000808	0.000963	0.001457	0.0272	0.0054	-1.7462	0.839045	0.0855%
TITANIUM SAS FIF	SUL AMERICA INVESTIMENTOS	0.000390	0.000357	0.000521	0.0014	0.0021	-0.3586	1.092437	0.0407%
TOUCAN FIF	BRDESCO	0.000810	0.000634	0.001024	-0.0067	-0.0067	-0.5708	1.277603	0.0841%

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INDICADORES GERAIS DE DESEMPENHO - SEGUNDO TRIMESTRE DE 2004

NOME DO FUNDO	ADMINISTRADOR	PREMIO	VOLATILIDADE	ALFA	BETAUS	BETAIBOV	BETACDI	SHARPE	MODIGLIANI
TREND FIF	ABN AMRO REAL	0.000433	0.000404	-0.001292	0.0001	-0.0014	4.5569	1.071782	0.0453%
UBB FIF ADVANTAGE INSTITUCIONAL	UNIBANCO	0.000372	0.000425	0.000090	-0.0476	-0.0036	0.8591	0.875294	0.0393%
UBB FIF YIELD PLUS	UNIBANCO	0.000401	0.000288	0.000260	-0.0259	-0.0007	0.4410	1.392361	0.0415%
ULSAN FACFI	ITAU	0.000289	0.001250	0.000048	0.0108	0.0649	0.8612	0.231200	0.0350%
UNIBANCO ADVANTAGE PLUS FAC	UNIBANCO	0.000195	0.000711	-0.000332	-0.0652	0.0017	1.5753	0.274262	0.0230%
UNIBANCO PRIV MODERADO	UNIBANCO	0.000286	0.000435	0.000242	-0.0256	-0.0026	0.1819	0.657471	0.0307%
UNIBANCO PRIV. ARROJADO	UNIBANCO	0.000227	0.000704	-0.000298	-0.0656	0.0012	1.5697	0.322443	0.0261%
UNIBANCO PRIVATE ARBITRAGEM RV	UNIBANCO	0.000615	0.001428	-0.000650	-0.0013	0.0088	3.3753	0.430672	0.0685%
UNI-CLASS ARROJADO	UNIBANCO	0.000221	0.000704	-0.000304	-0.0657	0.0012	1.5707	0.313920	0.0255%
UNI-CLASS MODERADO	UNIBANCO	0.000266	0.000434	0.000217	-0.0255	-0.0025	0.1944	0.612903	0.0287%
UNIFUND ADVANTAGE FIF	UNIBANCO	0.000286	0.000435	0.000241	-0.0256	-0.0026	0.1843	0.657471	0.0307%
UNIFUND ARBITRAGEM RV FIF	UNIBANCO	0.000639	0.001435	-0.000637	-0.0012	0.0089	3.4070	0.445296	0.0709%
UNIFUND HIGH PERFORMANCE FIF	UNIBANCO	0.000211	0.001208	-0.000682	-0.0997	0.0001	2.6304	0.174669	0.0270%
UNIFUND PERFORMANCE FIF	UNIBANCO	0.000231	0.000704	-0.000295	-0.0656	0.0012	1.5733	0.328125	0.0265%
UNIFUND QUANT RV FIF	UNIBANCO	0.000177	0.002680	0.000350	0.0542	0.0107	-0.5933	0.066045	0.0308%
UNIFUND YIELD FIF	UNIBANCO	0.000356	0.000204	0.000284	-0.0039	0.0001	0.2012	1.745098	0.0366%
UNIPREV I	CITIBANK	-0.000038	0.003796	-0.000711	-0.0012	0.1985	2.4764	NA	0.0148%
UNIPREV III	CITIBANK	-0.000194	0.003421	-0.001204	0.0465	0.1845	3.2409	NA	-0.0027%
UNIPREV IV	CITIBANK	0.000037	0.002737	-0.000180	0.0278	0.1504	1.0297	0.013592	0.0171%
VALPARAISO FACFI	ITAU	0.000478	0.000243	0.000513	-0.0002	0.0023	-0.0838	1.967078	0.0490%
VENICE FACFI	ITAU	0.000808	0.000963	0.001456	0.0271	0.0054	-1.7434	0.839045	0.0855%
VENUS FIF	SAFRA	0.000372	0.000088	0.000514	-0.0012	-0.0010	-0.3774	4.246575	0.0376%
VERONA	CITIBANK	-0.004560	0.025163	0.003141	1.4110	-0.0769	-24.5851	NA	-0.3330%
VERTICAL FIF	PROSPER	0.000454	0.000189	0.000410	-0.0014	-0.0006	0.1190	2.402116	0.0463%
VIKING FIF	SANTOS	0.000465	0.000443	0.000262	-0.0471	-0.0037	0.6451	1.049661	0.0487%
VOTORANTIM DINAMICO	VOTORANTIM ASSET	0.000364	0.000183	0.000316	-0.0066	0.0013	0.1476	1.989071	0.0373%
VOTORANTIM EXPERT FIF	VOTORANTIM ASSET	0.000352	0.000148	0.000282	0.0065	0.0014	0.1742	2.378378	0.0359%
VOTORANTIM GLOBAL 90 FIF	VOTORANTIM ASSET	0.000538	0.000535	0.000669	0.0222	0.0086	-0.3786	1.005607	0.0564%
VOTORANTIM PREMIUM FIF	VOTORANTIM ASSET	0.000419	0.000294	0.000404	0.0048	0.0017	0.0305	1.425170	0.0433%
VOTORANTIM VINTAGE FIF	VOTORANTIM ASSET	0.000373	0.000112	0.000309	-0.0007	-0.0007	0.1709	3.330357	0.0378%
WESTLB RF PLUS FAQ	BANCO FATOR	0.000377	0.000300	0.000543	-0.0105	-0.0018	-0.4183	1.256667	0.0392%
XP FIF	SAFRA	0.000287	0.000232	0.000319	-0.0011	0.0011	-0.0771	1.237069	0.0298%
ZOOM HEDGE FIF	MELLON BRASCAN DTVM	0.000718	0.002486	-0.005256	0.0296	0.0639	16.0215	0.288817	0.0839%
MÉDIAS		0.000382	0.001761	0.000416	0.0246	0.0108	-0.1178	NA	0.0468%