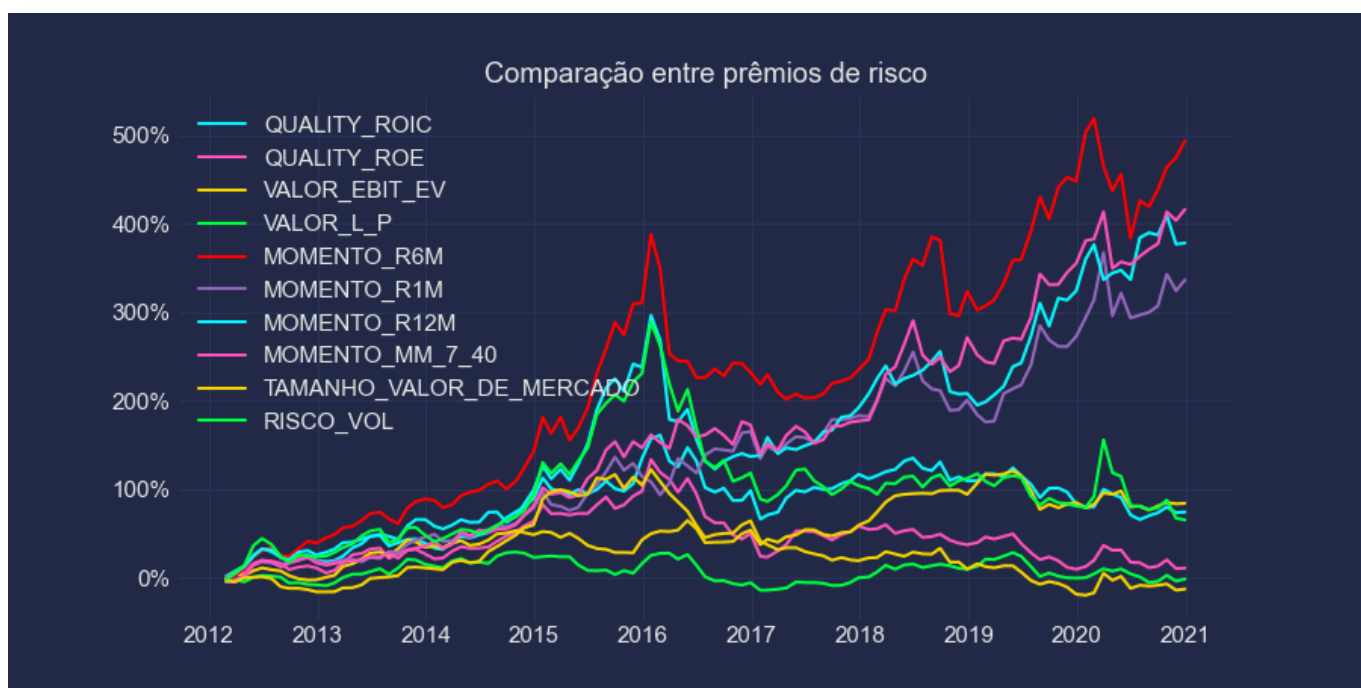
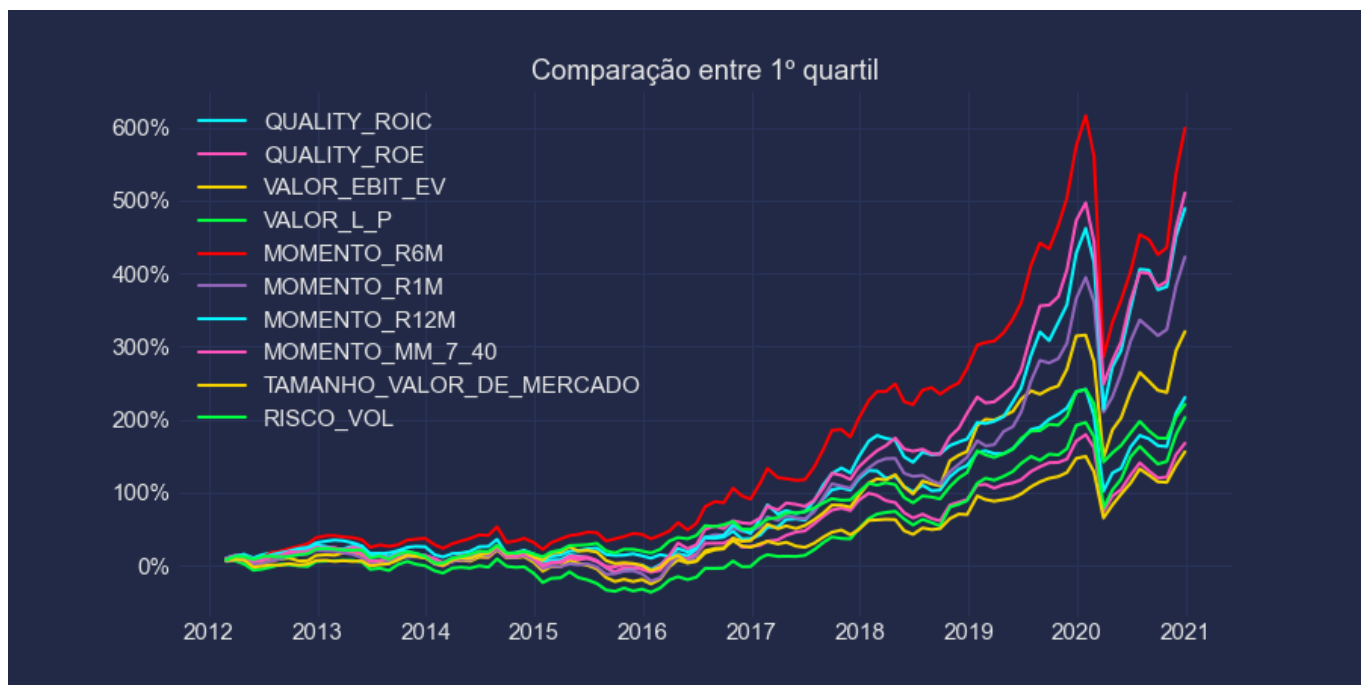


Relatório dos Fatores



Relatório dos Fatores

Matriz de correlação

	1	2	3	4	5	6	7	8	9	10
1	1.0	0.74	0.69	0.35	0.68	0.57	0.62	0.57	0.55	0.84
2	0.74	1.0	0.11	0.51	0.14	-0.03	0.12	-0.02	0.9	0.89
3	0.69	0.11	1.0	0.34	0.82	0.82	0.76	0.84	-0.08	0.32
4	0.35	0.51	0.34	1.0	0.04	-0.11	-0.0	-0.06	0.39	0.33
5	0.68	0.14	0.82	0.04	1.0	0.95	0.98	0.97	0.02	0.49
6	0.57	-0.03	0.82	-0.11	0.95	1.0	0.94	0.99	-0.16	0.31
7	0.62	0.12	0.76	-0.0	0.98	0.94	1.0	0.96	-0.01	0.47
8	0.57	-0.02	0.84	-0.06	0.97	0.99	0.96	1.0	-0.16	0.33
9	0.55	0.9	-0.08	0.39	0.02	-0.16	-0.01	-0.16	1.0	0.8
10	0.84	0.89	0.32	0.33	0.49	0.31	0.47	0.33	0.8	1.0

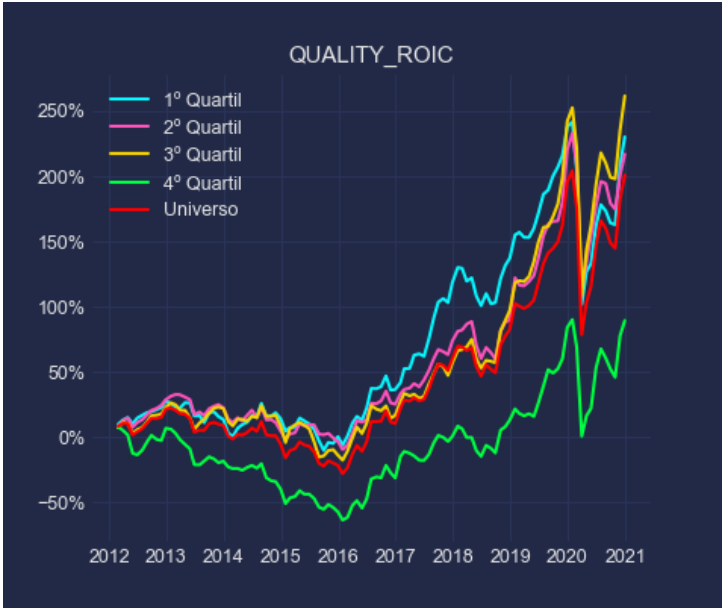
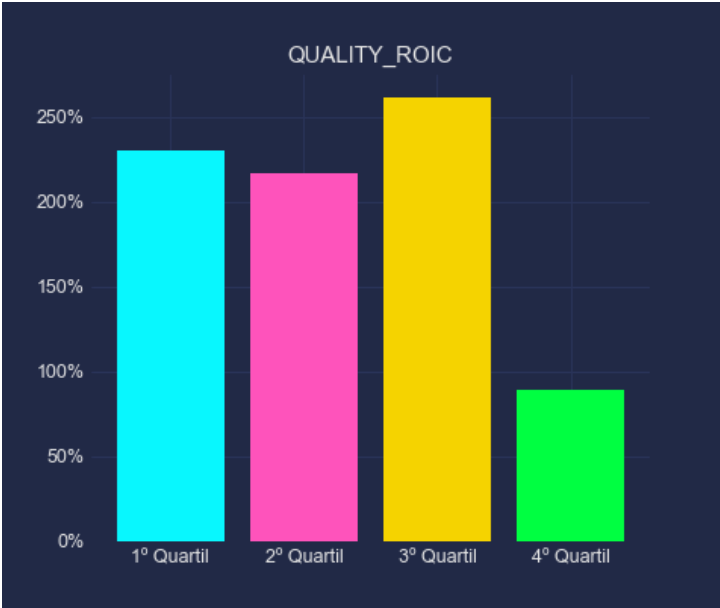
Legenda

1	QUALITY_ROIC
4	VALOR_L_P
7	MOMENTO_R12M
10	RISCO_VOL

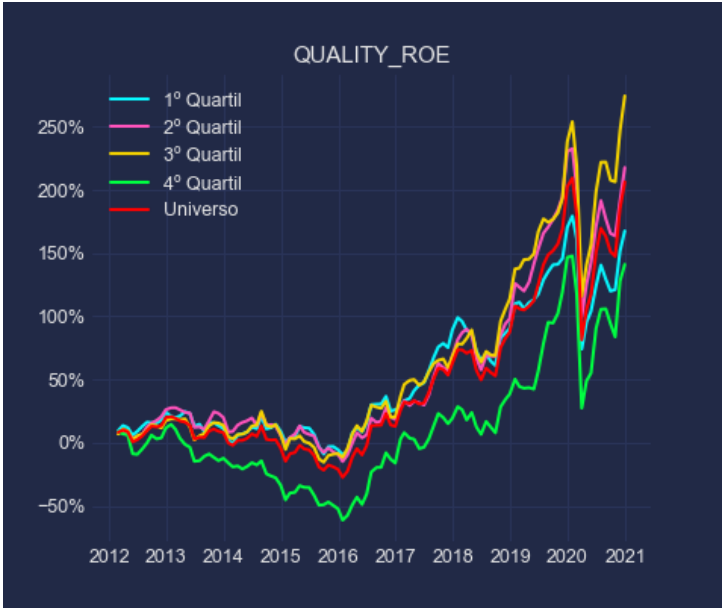
2	QUALITY_ROE
5	MOMENTO_R6M
8	MOMENTO_MM_7_40

3	VALOR_EBIT_EV
6	MOMENTO_R1M
9	TAMANHO_VALOR_DE_MERCADO

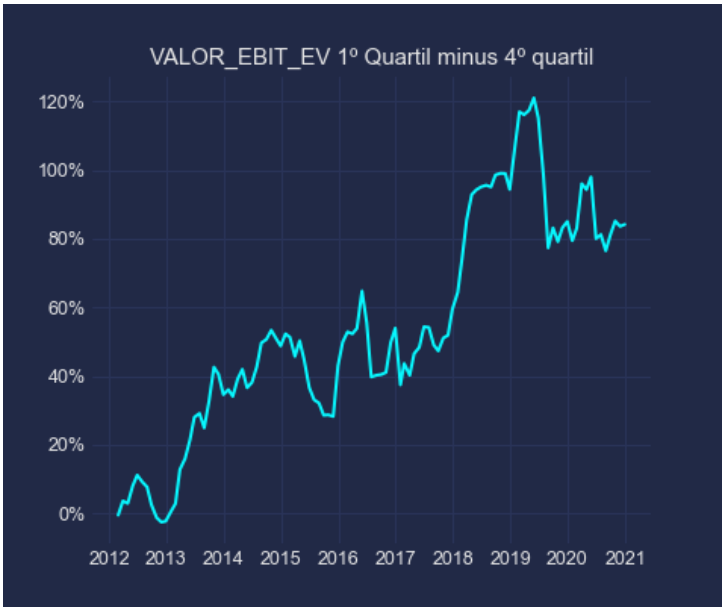
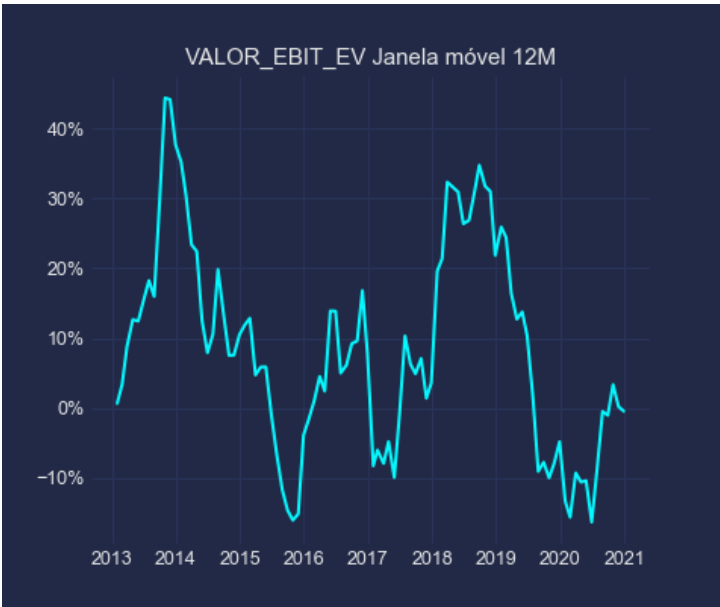
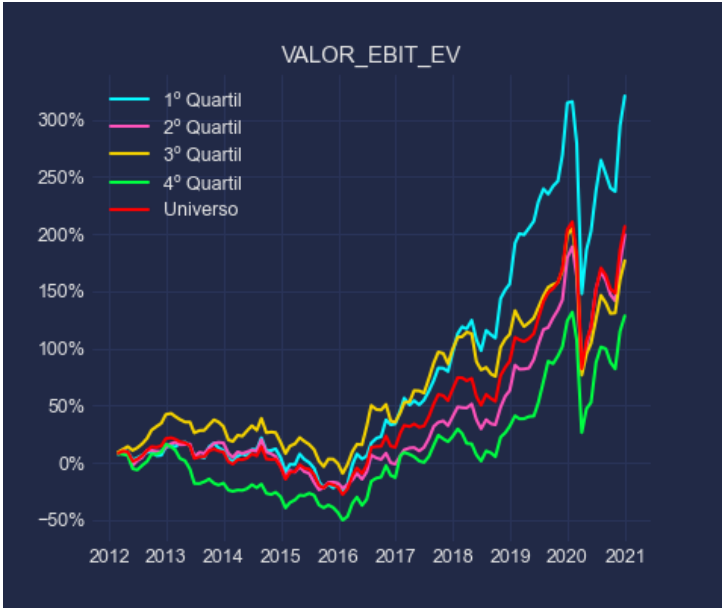
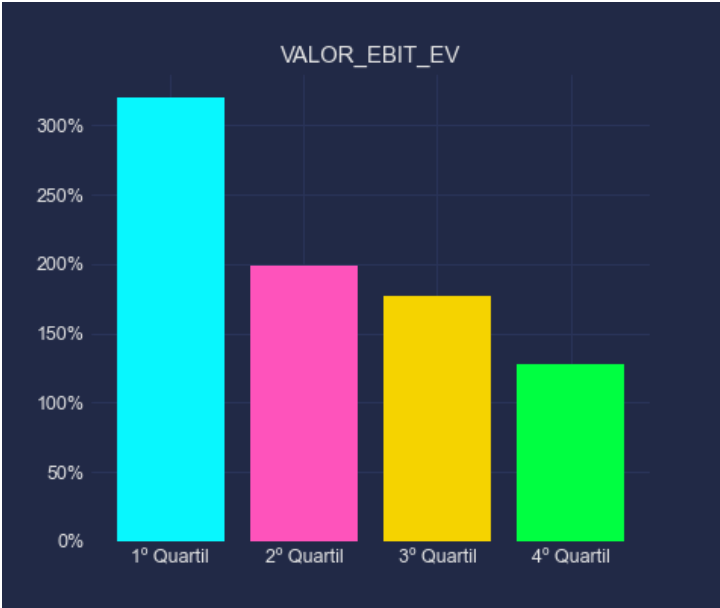
Relatório dos Fatores



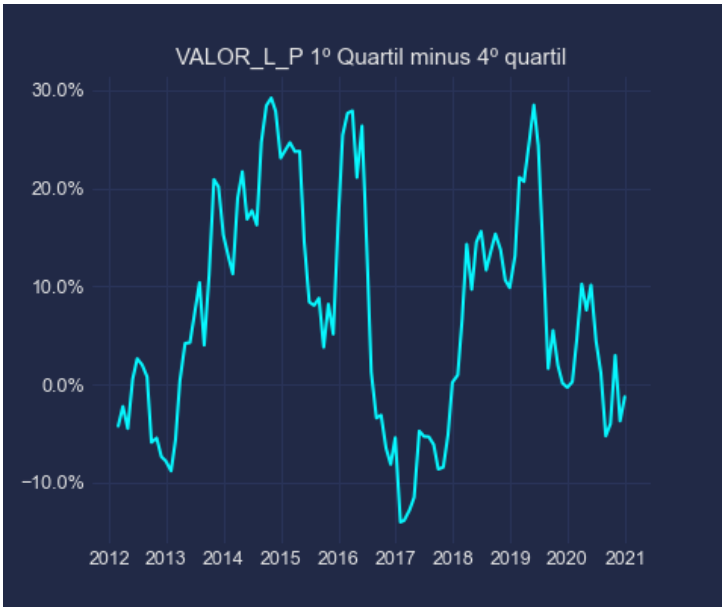
Relatório dos Fatores



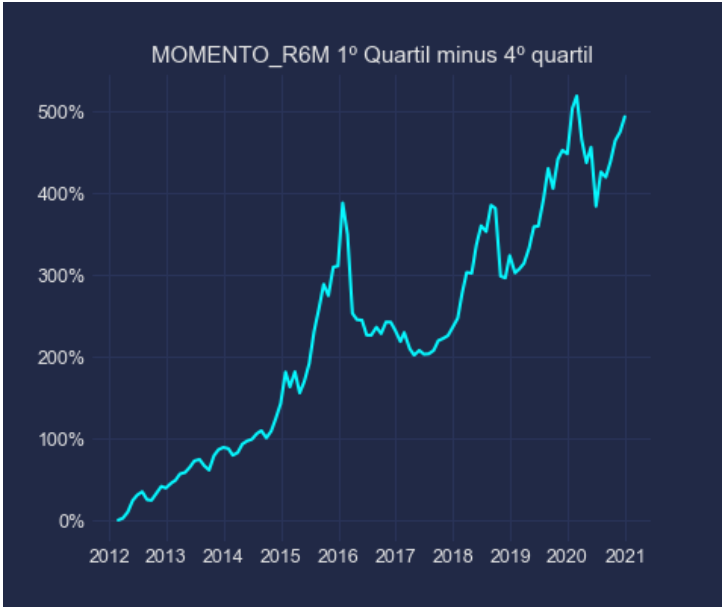
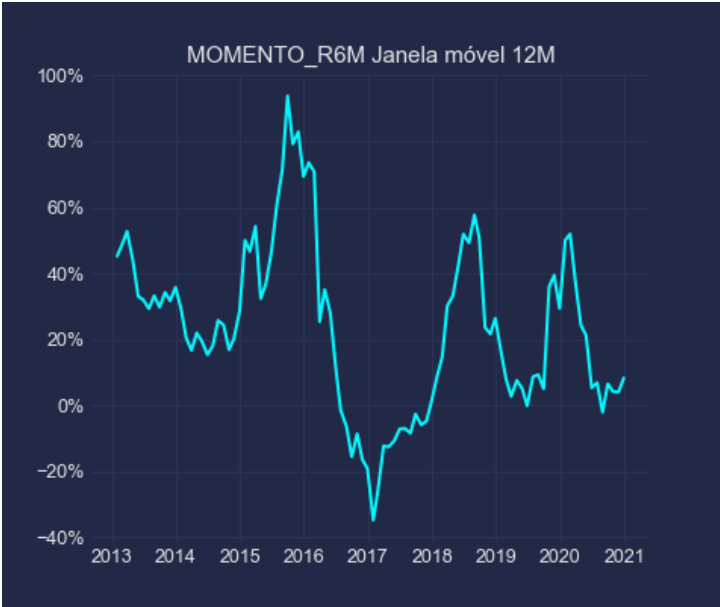
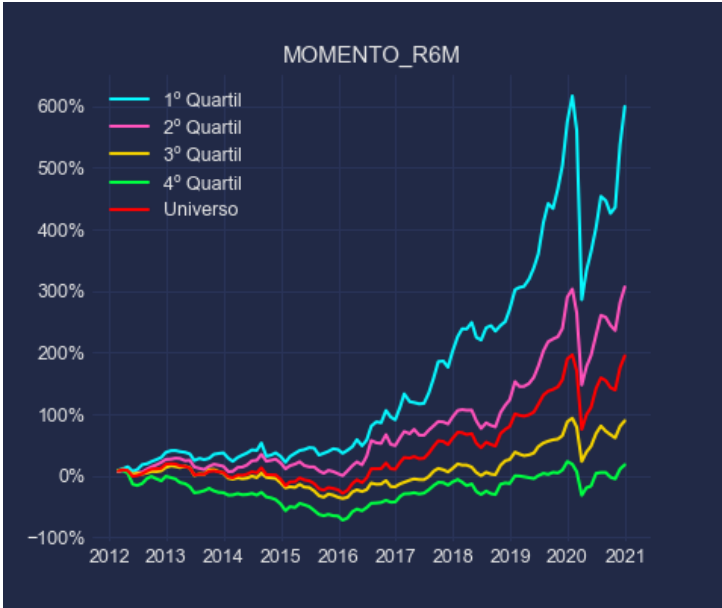
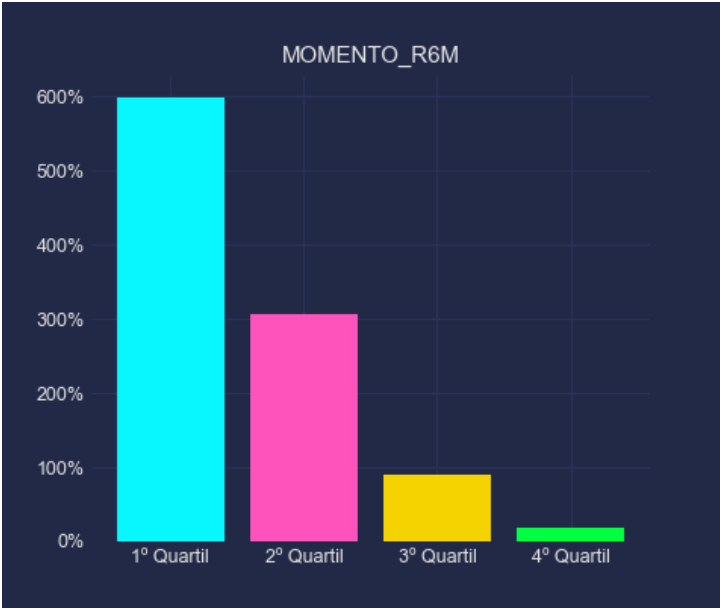
Relatório dos Fatores



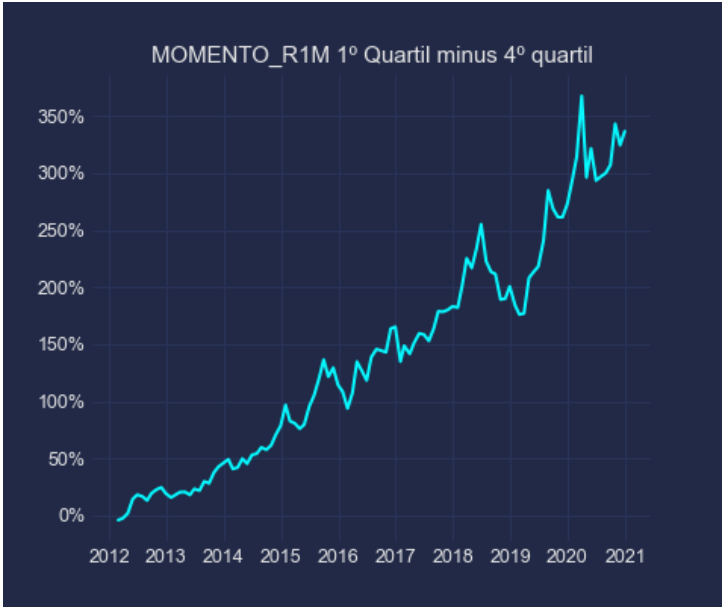
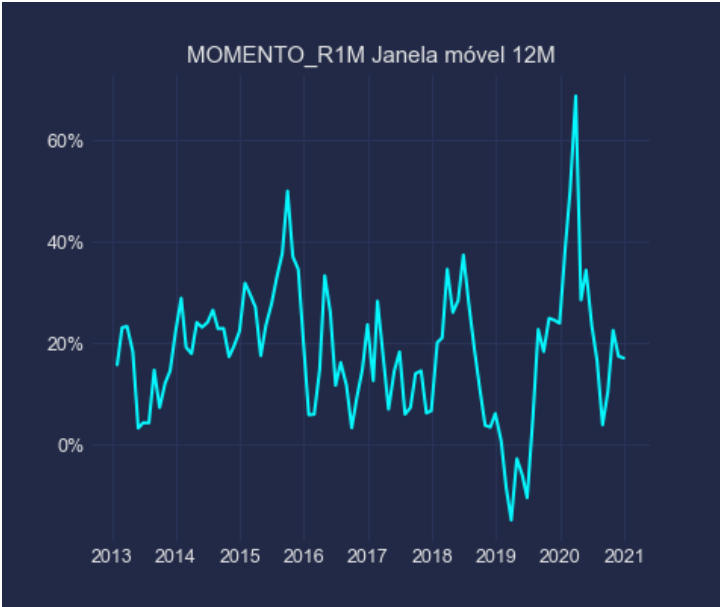
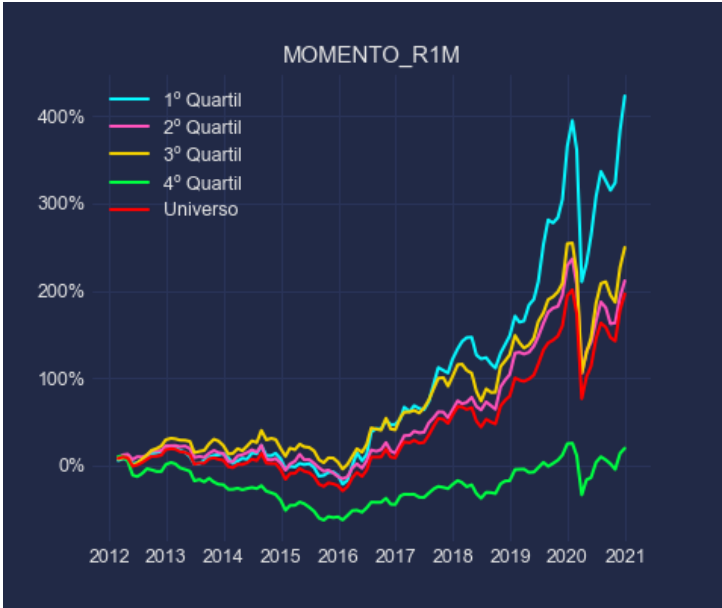
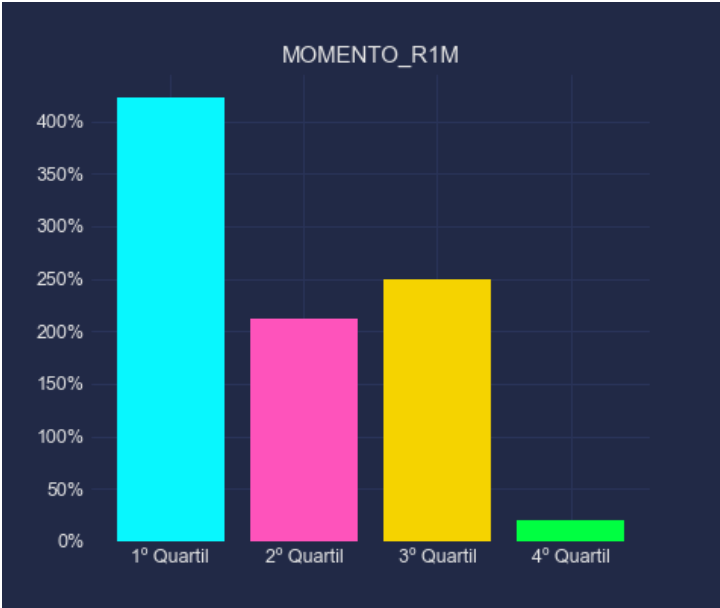
Relatório dos Fatores



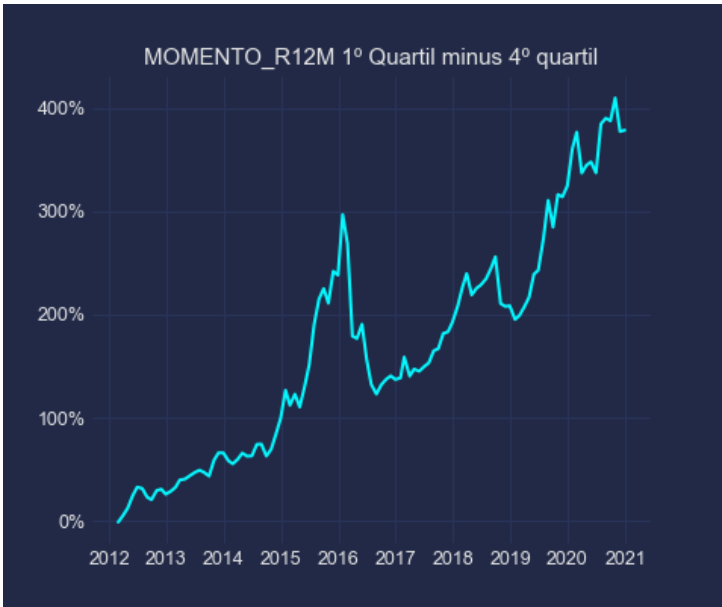
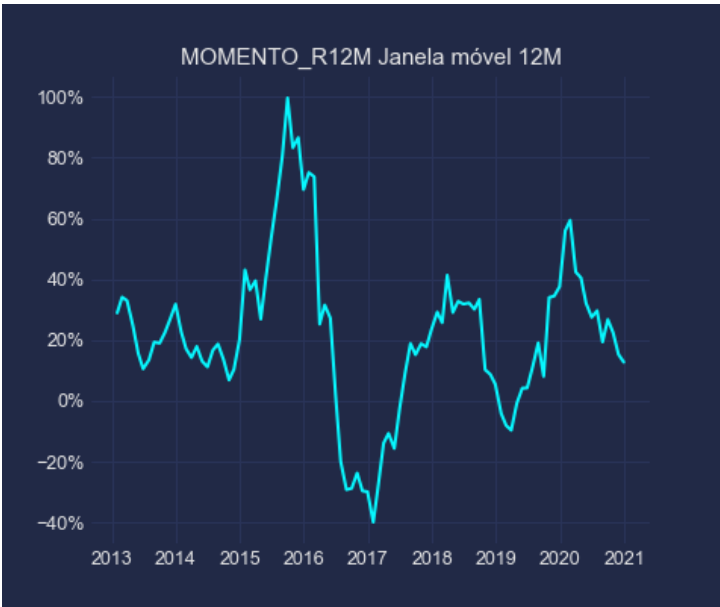
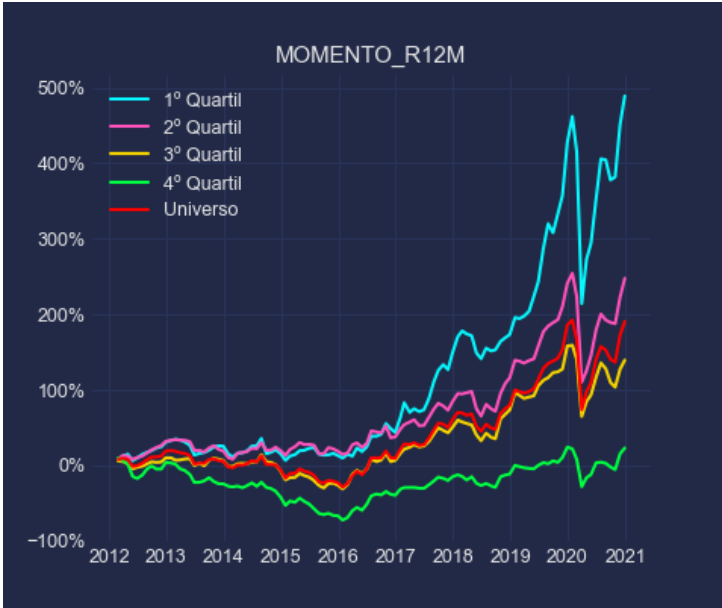
Relatório dos Fatores



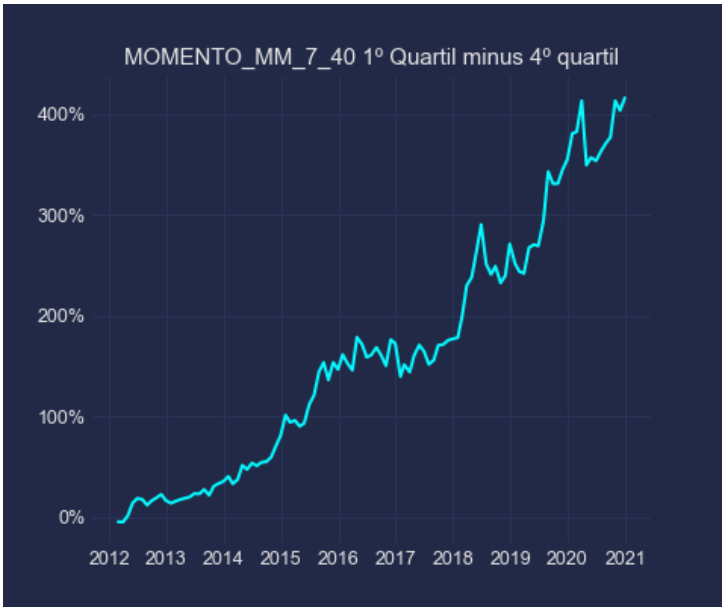
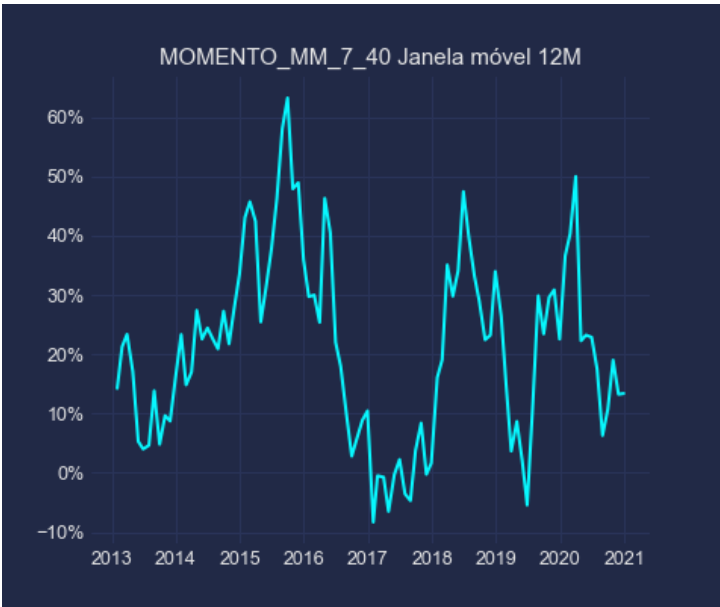
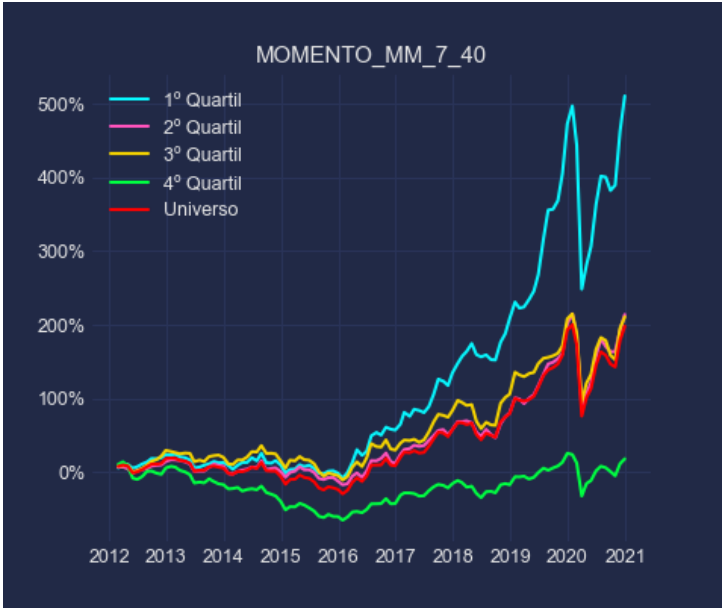
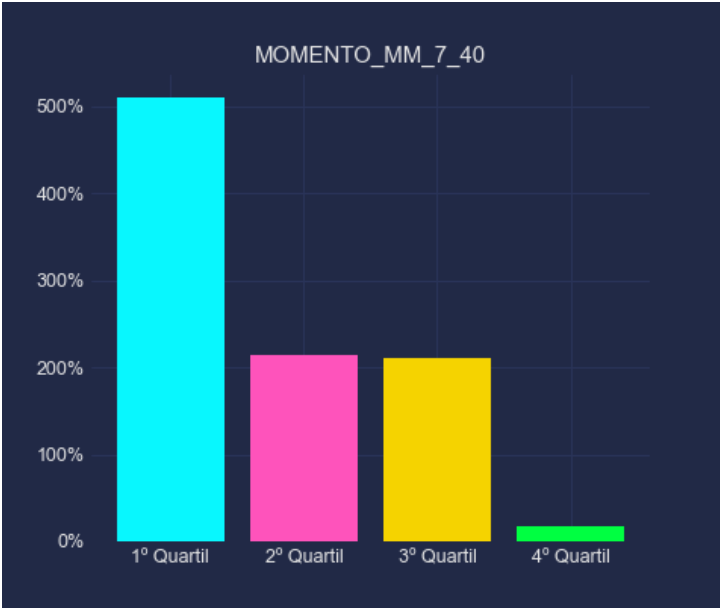
Relatório dos Fatores



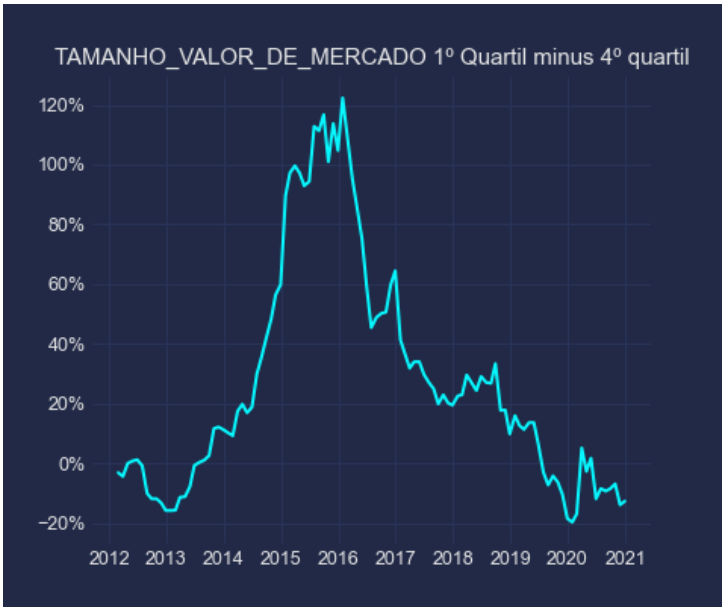
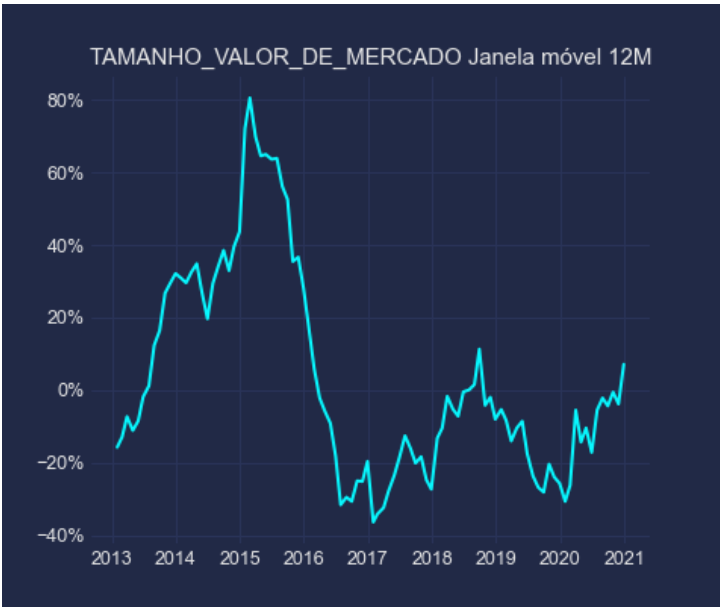
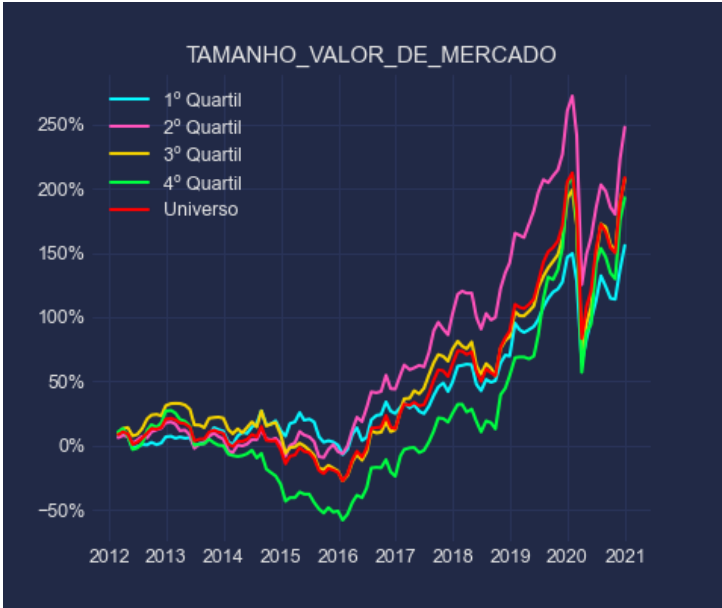
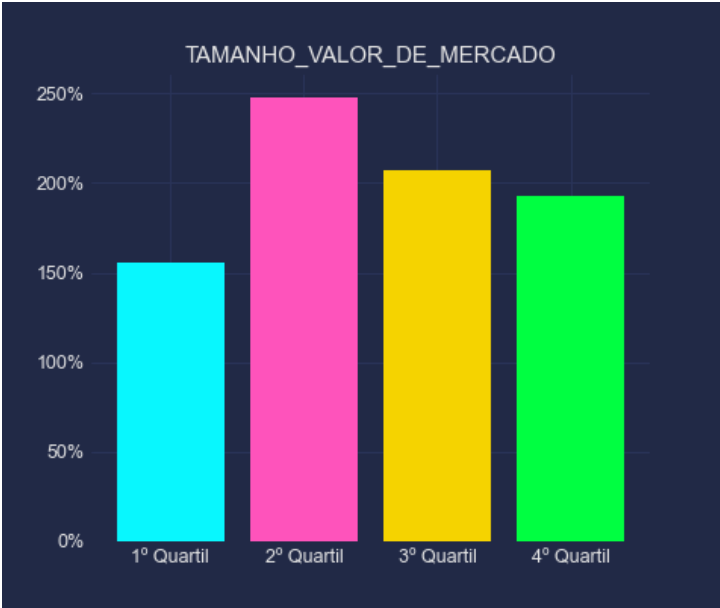
Relatório dos Fatores



Relatório dos Fatores



Relatório dos Fatores



Relatório dos Fatores

