

		INDIVIDUAL DAY-TRADE STATISTICS							
		Trimester (november/december/january) - 2020/2021							
		% Average Winning Investors per Day	% Average Losing Investors per Day	Daily Gain Median (R\$)	Daily Loss Median (R\$)	% Average Winning Investors per Month	% Average Losing Investors per Month	Monthly Gain Median (R\$)	Monthly Loss Median (R\$)
<b>Ibovespa Stocks</b>									
ABEV3		56%	44%	16,00	-15,09	53%	47%	21,90	-15,00
AZUL4		54%	46%	72,15	-75,83	51%	49%	108,03	-91,10
B3SA3		55%	45%	59,76	-63,00	51%	49%	93,00	-67,37
BBAS3		53%	47%	50,18	-52,11	50%	50%	76,82	-59,58
BBDC3		62%	38%	26,75	-30,00	56%	44%	32,58	-18,14
BBDC4		56%	44%	50,00	-46,58	52%	48%	68,29	-43,43
BBSE3		55%	45%	20,05	-25,50	50%	50%	20,82	-20,00
BEEF3		58%	42%	39,25	-32,55	53%	47%	54,00	-33,00
BPAC11		50%	50%	126,19	-124,41	48%	52%	158,00	-107,00
BRAP4		48%	52%	58,00	-65,41	44%	56%	84,16	-70,20
BRDT3		58%	42%	42,60	-36,83	54%	46%	67,34	-44,62
BRFS3		54%	46%	46,39	-46,00	51%	49%	83,58	-50,27
BRKM5		52%	48%	51,18	-64,86	52%	48%	67,33	-53,94
BRML3		60%	40%	30,00	-36,12	56%	44%	47,75	-28,06
BTOW3		50%	50%	111,75	-135,50	49%	51%	173,00	-150,00
CCRO3		56%	44%	34,36	-35,10	52%	48%	54,00	-35,00
CIEL3		55%	45%	33,80	-23,50	49%	51%	40,00	-21,05
CMIG4		52%	48%	28,35	-28,00	51%	49%	37,23	-27,26
COGN3		55%	45%	52,00	-40,00	51%	49%	75,00	-40,16
CPFE3		55%	45%	25,90	-33,25	51%	49%	50,00	-32,52
CRFB3		64%	36%	38,36	-36,18	55%	45%	52,69	-70,00
CSNA3		48%	52%	78,25	-92,00	46%	54%	105,66	-104,10
CSNA3		51%	49%	87,92	-91,69	48%	52%	103,05	-103,00
CVCB3		56%	44%	44,19	-50,15	52%	48%	60,00	-52,49
CYRE3		52%	48%	43,05	-46,32	50%	50%	59,00	-48,00
ECOR3		55%	45%	34,11	-44,83	52%	48%	54,00	-37,00
EGIE3		56%	44%	23,14	-30,36	50%	50%	31,09	-23,82
ELET3		56%	44%	66,83	-68,00	55%	45%	124,45	-62,48
ELET6		54%	46%	58,67	-70,50	52%	48%	94,01	-72,00
EMBR3		54%	46%	35,50	-34,59	51%	49%	45,00	-37,00
ENBR3		56%	44%	11,75	-13,50	49%	51%	14,00	-12,12
ENGI11		57%	43%	43,50	-67,32	53%	47%	78,79	-57,00
EQTL3		54%	46%	32,00	-32,10	52%	48%	47,27	-29,76
EZTC3		53%	47%	50,23	-63,73	50%	50%	79,56	-59,81
FLRY3		57%	43%	21,00	-25,75	52%	48%	34,50	-27,32
GGBR4		52%	48%	55,50	-55,50	50%	50%	63,09	-52,16
GNDI3		55%	45%	100,00	-109,75	51%	49%	174,25	-133,40
GOAU4		54%	46%	34,61	-30,00	50%	50%	36,00	-30,80
GOLLA		54%	46%	66,46	-70,85	52%	48%	90,84	-69,12
HAPV3		57%	43%	39,87	-38,90	52%	48%	62,67	-45,11
HGTX3		57%	43%	29,63	-30,00	53%	47%	39,95	-32,16
HYPE3		56%	44%	35,73	-45,50	49%	51%	47,00	-49,19
IGTA3		51%	49%	49,38	-64,09	47%	53%	70,00	-53,00
IRBR3		56%	44%	67,12	-60,00	53%	47%	79,56	-60,25
ITSA4		57%	43%	15,67	-11,34	52%	48%	16,00	-10,00
ITUB4		54%	46%	47,75	-50,00	49%	51%	48,96	-43,00
JBSS3		52%	48%	59,00	-49,75	49%	51%	76,11	-45,33
KLBN11		56%	44%	47,50	-51,24	52%	48%	63,92	-50,12
LAME4		53%	47%	40,00	-41,34	50%	50%	74,03	-54,26
LREN3		57%	43%	52,00	-50,95	52%	48%	87,00	-51,52
MGLU3		57%	43%	41,00	-43,87	54%	46%	58,00	-43,51
MRFG3		58%	42%	50,00	-41,00	55%	45%	64,81	-35,98
MRVE3		57%	43%	29,88	-29,75	53%	47%	44,05	-36,11
MULT3		57%	43%	39,78	-43,50	53%	47%	49,54	-46,00
NTCO3		61%	39%	72,30	-52,99	57%	43%	109,35	-58,40
PCAR3		56%	44%	81,34	-87,97	53%	47%	102,55	-91,44
PETR3		57%	43%	57,83	-64,47	52%	48%	57,93	-45,00
PETRA		54%	46%	56,00	-60,00	48%	52%	66,19	-51,53
PRIQ3		53%	47%	126,02	-152,00	50%	50%	185,08	-170,48
QUAL3		59%	41%	46,23	-52,00	55%	45%	61,75	-44,51
RADL3		58%	42%	30,21	-29,11	53%	47%	50,00	-34,00
RAIL3		57%	43%	36,88	-33,24	56%	44%	49,35	-26,75
RENT3		53%	47%	65,19	-77,00	48%	52%	100,38	-92,90
SANB11		52%	48%	46,40	-57,52	50%	50%	69,10	-61,83
SBSPP3		56%	44%	61,50	-68,39	49%	51%	89,36	-79,01
SULA11		56%	44%	31,17	-42,00	51%	49%	63,00	-42,00
SUZB3		54%	46%	94,00	-88,00	49%	51%	136,70	-91,00
TAE11		57%	43%	17,39	-15,23	50%	50%	19,94	-14,10
TOTS3		53%	47%	33,09	-38,13	53%	47%	54,00	-42,00
UGPA3		56%	44%	49,47	-48,62	49%	51%	61,28	-48,57
USIM5		53%	47%	59,75	-65,17	50%	50%	89,99	-59,14
VALE3		51%	49%	77,66	-94,10	47%	53%	100,50	-102,63
VVAR3		56%	44%	56,00	-55,26	52%	48%	75,27	-48,00
WEGE3		53%	47%	69,85	-79,12	49%	51%	122,00	-89,28
YDUQ3		57%	43%	56,11	-59,50	50%	50%	84,00	-82,00
<b>ETF</b>									
BOVA11		53%	47%	26,23	-38,85	48%	52%	53,40	-37,73
BOVV11		56%	44%	66,11	-254,50	51%	49%	89,50	-40,73
<b>Futures</b>									
	Expiration Date								
WDO	1º vencimento	52%	48%	101,76	-135,00	28%	72%	170,00	-290,80
WIN	1º vencimento	55%	45%	79,20	-102,86	33%	67%	164,32	-221,54
<b>Call Options</b>									
	Delta Interval (%)								
BBDC4	0 ≤ Δ ≤ 20	57%	43%	42,32	-19,28	46%	54%	70,80	-33,02
BBDC4	20 ≤ Δ ≤ 40	57%	43%	98,00	-92,00	58%	42%	120,00	-110,00
BBDC4	40 ≤ Δ ≤ 60	57%	43%	104,39	-103,21	58%	42%	149,94	-106,05
BBDC4	60 ≤ Δ ≤ 80	63%	37%	115,00	-95,00	67%	33%	247,50	-100,00
BBDC4	80 ≤ Δ ≤ 100	57%	43%	182,38	-60,80	53%	47%	129,00	-109,50
CSNA3	0 ≤ Δ ≤ 20	46%	54%	70,47	-48,76	44%	56%	79,73	-64,00
CSNA3	20 ≤ Δ ≤ 40	51%	49%	88,00	-110,00	52%	48%	149,39	-105,20
CSNA3	40 ≤ Δ ≤ 60	56%	44%	161,08	-150,00	63%	37%	222,00	-119,39
CSNA3	60 ≤ Δ ≤ 80	62%	38%	196,00	-140,00	68%	32%	233,00	-171,92
CSNA3	80 ≤ Δ ≤ 100	59%	41%	100,58	-106,00	64%	36%	162,51	-332,94

		INDIVIDUAL DAY-TRADE STATISTICS							
		Trimester (october/november/january) - 2020/2021							
		% Average Winning Investors per Day	% Average Losing Investors per Day	Daily Gain Median (R\$)	Daily Loss Median (R\$)	% Average Winning Investors per Month	% Average Losing Investors per Month	Monthly Gain Median (R\$)	Monthly Loss Median (R\$)
<b>Call Options</b>	<b>Delta Interval (%)</b>								
PETRA	0 ≤ Δ ≤ 20	47%	53%	53,93	-20,00	43%	57%	144,18	-84,07
PETRA	20 ≤ Δ ≤ 40	54%	46%	110,50	-129,42	52%	48%	200,00	-120,27
PETRA	40 ≤ Δ ≤ 60	58%	42%	125,47	-154,59	60%	40%	176,78	-120,00
PETRA	60 ≤ Δ ≤ 80	60%	40%	140,85	-235,25	63%	37%	239,83	-141,41
PETRA	80 ≤ Δ ≤ 100	56%	44%	121,34	-123,81	53%	47%	365,44	-145,31
VALE3	0 ≤ Δ ≤ 20	54%	46%	67,56	-93,76	47%	53%	144,62	-145,23
VALE3	20 ≤ Δ ≤ 40	56%	44%	162,50	-234,31	53%	47%	277,78	-231,25
VALE3	40 ≤ Δ ≤ 60	60%	40%	205,06	-268,45	62%	38%	366,53	-231,00
VALE3	60 ≤ Δ ≤ 80	65%	35%	212,21	-266,73	64%	36%	425,80	-234,13
VALE3	80 ≤ Δ ≤ 100	64%	36%	140,85	-161,38	50%	50%	362,70	-306,00
VVAR3	0 ≤ Δ ≤ 20	52%	48%	64,40	-13,32	43%	57%	117,93	-46,37
VVAR3	20 ≤ Δ ≤ 40	55%	45%	88,65	-68,52	53%	47%	119,68	-90,14
VVAR3	40 ≤ Δ ≤ 60	59%	41%	99,94	-102,97	60%	40%	160,00	-100,91
VVAR3	60 ≤ Δ ≤ 80	51%	49%	109,82	-111,31	53%	47%	190,00	-90,63
VVAR3	80 ≤ Δ ≤ 100	48%	52%	111,00	-43,03	67%	33%	80,00	-48,00
<b>Put Options</b>	<b>Delta Interval (%)</b>								
BBDCA	0 ≤ Δ ≤ 20	50%	50%	29,00	-10,00	44%	56%	50,00	-30,00
BBDCA	20 ≤ Δ ≤ 40	60%	40%	61,50	-50,00	55%	45%	111,88	-78,35
BBDCA	40 ≤ Δ ≤ 60	63%	37%	99,80	-200,26	59%	41%	150,00	-61,52
BBDCA	60 ≤ Δ ≤ 80	59%	41%	107,78	-91,70	69%	31%	127,21	-81,24
BBDCA	80 ≤ Δ ≤ 100	46%	54%	106,70	-20,50	43%	57%	128,79	-28,00
CSNA3	0 ≤ Δ ≤ 20	50%	50%	74,87	-41,52	42%	58%	156,41	-51,05
CSNA3	20 ≤ Δ ≤ 40	57%	43%	117,49	-82,91	59%	41%	168,50	-139,23
CSNA3	40 ≤ Δ ≤ 60	61%	39%	102,37	-101,10	65%	35%	197,35	-45,89
CSNA3	60 ≤ Δ ≤ 80	54%	46%	259,43	-72,25	69%	31%	360,00	-97,07
CSNA3	80 ≤ Δ ≤ 100	53%	47%	47,00	-16,98	61%	39%	240,27	-1612,24
PETRA	0 ≤ Δ ≤ 20	54%	46%	54,74	-30,03	49%	51%	119,60	-60,00
PETRA	20 ≤ Δ ≤ 40	56%	44%	111,96	-136,07	54%	46%	168,28	-124,00
PETRA	40 ≤ Δ ≤ 60	61%	39%	105,00	-128,70	62%	38%	146,20	-107,00
PETRA	60 ≤ Δ ≤ 80	63%	37%	150,00	-321,43	67%	33%	237,37	-185,64
PETRA	80 ≤ Δ ≤ 100	56%	44%	130,76	-173,51	57%	43%	187,00	-230,00
VALE3	0 ≤ Δ ≤ 20	50%	50%	80,00	-96,80	43%	57%	124,08	-113,42
VALE3	20 ≤ Δ ≤ 40	56%	44%	146,54	-183,63	52%	48%	170,00	-197,55
VALE3	40 ≤ Δ ≤ 60	58%	42%	161,67	-214,00	60%	40%	248,86	-145,41
VALE3	60 ≤ Δ ≤ 80	64%	36%	235,00	-270,73	61%	39%	493,89	-273,37
VALE3	80 ≤ Δ ≤ 100	65%	35%	100,00	-540,27	55%	45%	338,71	-607,00
VVAR3	0 ≤ Δ ≤ 20	45%	55%	30,00	-12,06	42%	58%	29,96	-30,00
VVAR3	20 ≤ Δ ≤ 40	59%	41%	51,36	-47,52	60%	40%	74,25	-64,06
VVAR3	40 ≤ Δ ≤ 60	70%	30%	78,14	-102,11	66%	34%	120,00	-65,00
VVAR3	60 ≤ Δ ≤ 80	67%	33%	90,00	-77,28	70%	30%	199,32	-90,07
VVAR3	80 ≤ Δ ≤ 100	53%	47%	92,17	-54,50	49%	51%	56,00	-31,00

	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
<b>Ibovespa Stocks</b>			
ABEV3	6,7%	12,2%	-10,5%
AZUL4	11,0%	43,8%	-33,1%
B3SA3	6,2%	21,4%	-17,0%
BBAS3	12,0%	18,9%	-14,8%
BBDC3	7,6%	14,6%	-12,2%
BBDC4	8,1%	14,5%	-11,8%
BBSE3	5,2%	11,5%	-10,4%
BEEF3	9,2%	20,1%	-14,9%
BPAC11	9,5%	27,5%	-18,9%
BRAP4	8,2%	18,2%	-15,1%
BRDT3	8,7%	24,6%	-17,8%
BRFS3	10,7%	17,5%	-13,9%
BRKM5	11,5%	23,5%	-17,0%
BRML3	7,0%	22,9%	-16,7%
BTOW3	11,2%	26,6%	-18,8%
CCRO3	7,8%	19,2%	-15,4%
CIEL3	11,2%	18,7%	-15,6%
CMIG4	6,9%	16,0%	-13,5%
COGN3	7,8%	22,0%	-17,8%
CPFE3	7,0%	15,1%	-12,5%
CRFB3	6,3%	11,3%	-9,6%
CSAN3	10,6%	19,2%	-16,3%
CSNA3	13,1%	23,3%	-17,4%
CVCB3	10,9%	35,3%	-23,2%
CYRE3	8,7%	30,4%	-21,7%
ECOR3	8,1%	17,5%	-14,1%
EGIE3	5,5%	18,4%	-14,6%
ELET3	13,2%	23,5%	-17,2%
ELET6	12,1%	20,3%	-15,4%
EMBR3	15,3%	19,4%	-15,6%
ENBR3	4,6%	31,1%	-22,8%
ENGI11	7,2%	21,9%	-16,6%
EQTL3	6,5%	12,7%	-11,1%
EZTC3	8,2%	19,7%	-16,4%
FLRY3	6,0%	13,0%	-10,5%
GGBR4	9,4%	17,1%	-13,7%
GNDI3	11,4%	28,6%	-20,3%
GOAU4	8,9%	19,5%	-16,0%
GOLL4	10,3%	36,8%	-22,5%
HAPV3	9,2%	22,8%	-17,9%
HGTX3	7,2%	39,1%	-26,0%
HYPE3	6,0%	18,4%	-14,5%
IGTA3	7,5%	16,4%	-13,3%
IRBR3	12,7%	41,1%	-31,1%
ITSA4	8,5%	14,2%	-11,6%
ITUB4	9,2%	14,8%	-11,9%
JBS53	6,0%	24,5%	-18,4%
KLBN11	6,8%	16,0%	-12,8%
LAME4	16,8%	18,9%	-14,5%
LREN3	6,8%	19,1%	-14,4%
MGLU3	6,6%	32,0%	-21,2%
MRFG3	8,0%	26,1%	-18,4%
MRVE3	7,4%	23,4%	-18,2%
MULT3	6,8%	19,5%	-15,2%
NTCO3	8,2%	16,8%	-12,7%
PCAR3	7,9%	13,3%	-11,4%
PETR3	18,9%	21,5%	-18,0%
PETR4	20,4%	20,6%	-18,0%
PRIQ3	12,6%	53,2%	-31,5%
QUAL3	5,4%	20,7%	-16,5%
RADL3	6,4%	27,1%	-18,3%
RAIL3	7,5%	26,3%	-20,7%
RENT3	8,5%	21,7%	-16,3%
SANB11	7,9%	13,3%	-11,5%
SBSP3	8,2%	15,2%	-13,5%
SULA11	7,3%	14,7%	-12,2%
SUZB3	7,5%	15,7%	-12,4%
TAE11	3,8%	17,6%	-14,0%
TIMP3	0,4%	21,4%	-16,8%
TOTS3	9,5%	15,1%	-12,4%
UGPA3	10,6%	17,1%	-14,0%
USIM5	12,5%	23,2%	-17,4%
VALE3	7,1%	18,2%	-15,2%
VIVT4	0,8%	15,1%	-12,5%
VVAR3	11,4%	31,8%	-22,0%
WEGE3	10,1%	21,7%	-16,4%
YDUQ3	0,0%	23,3%	-18,4%
<b>IFFS</b>			
BOVA11	6,3%	10,6%	-10,0%
BOVV11	6,2%	13,5%	-13,7%
<b>Spots</b>			
USD/BRL	3,2%	7,9%	-6,4%
Ibovespa	5,7%	11,0%	-10,9%
<b>ETJ (bps)</b>			
Pré 1 ano	27,80	47,93	-39,72
Pré 3 anos	45,71	93,99	-70,99
Pré 5 anos	41,66	105,10	-82,61
Cupom de IPCA 1 ano	30,60	78,49	-74,84
Cupom de IPCA 5 anos	26,12	105,95	-95,32
Cupom de IPCA 10 anos	16,18	134,97	-130,09
Cupom de IPCA 15,5 anos	13,94	127,19	-125,55