

INDIVIDUAL DAY-TRADE STATISTICS

Trimester (October/November/December) - 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\$)
Ibovespa Stocks								
ABEV3	57%	43%	19,85	-8,16	51%	49%	18,00	-8,23
ALPA4	56%	44%	54,08	-49,00	52%	48%	86,75	-103,50
AMER3	58%	42%	109,50	-93,20	57%	43%	166,62	-173,17
ASAI3	57%	43%	30,00	-18,00	58%	42%	28,92	-22,21
AZUL4	59%	41%	93,00	-78,77	53%	47%	107,97	-120,00
B3SA3	62%	38%	30,00	-18,00	58%	42%	48,49	-18,45
BBAS3	59%	41%	49,35	-34,12	56%	44%	67,39	-51,93
BBDC3	64%	36%	35,64	-18,71	59%	41%	37,16	-20,00
BBDC4	61%	39%	51,46	-32,04	57%	43%	73,94	-40,00
BBSF3	57%	43%	23,69	-17,00	53%	47%	40,00	-23,25
BEEF3	59%	41%	39,52	-27,00	57%	43%	51,07	-35,50
BIDI11	60%	40%	162,31	-170,36	58%	42%	281,81	-273,57
BIDI4	60%	40%	74,44	-72,00	58%	42%	112,60	-100,31
BPAC11	60%	40%	86,24	-50,56	57%	43%	137,52	-81,00
BPAN4	56%	44%	79,50	-70,40	53%	47%	131,50	-162,00
BRAP4	58%	42%	62,81	-45,79	54%	46%	70,44	-52,98
BRDT3	65%	35%	66,28	-42,31	59%	41%	66,58	-57,00
BRFS3	57%	43%	57,90	-44,42	54%	46%	67,35	-59,52
BRKM5	57%	43%	98,00	-79,62	53%	47%	143,27	-159,68
BRML3	55%	45%	38,45	-27,22	51%	49%	49,80	-30,66
CASH3	58%	42%	73,82	-69,25	56%	44%	120,00	-84,20
CCRO3	59%	41%	45,28	-30,94	54%	46%	58,11	-50,58
CIEL3	55%	45%	29,37	-7,00	50%	50%	24,00	-5,21
CMIG4	58%	42%	27,88	-18,34	53%	47%	39,66	-24,48
COGN3	61%	39%	70,06	-21,28	56%	44%	67,82	-22,26
CPFE3	62%	38%	23,40	-21,61	58%	42%	44,64	-37,89
CPLE6	59%	41%	14,69	-3,74	54%	46%	12,00	-3,00
CRFB3	63%	37%	36,11	-26,47	59%	41%	54,24	-31,17
CSAN3	59%	41%	44,00	-29,00	56%	44%	61,66	-36,67
CSNA3	57%	43%	80,00	-68,71	53%	47%	103,00	-91,49
CVCB3	59%	41%	79,14	-70,62	57%	43%	101,80	-95,99
CYRE3	58%	42%	46,34	-39,18	57%	43%	66,39	-61,54
DXCO3	57%	43%	34,00	-32,11	53%	47%	59,26	-61,34
ECOR3	62%	38%	45,00	-30,91	58%	42%	53,71	-45,75
EGIE3	63%	37%	21,32	-10,47	56%	44%	30,21	-10,00
ELET3	61%	39%	75,03	-52,62	61%	39%	106,44	-100,19
ELET6	61%	39%	77,85	-56,19	60%	40%	79,67	-89,00
EMBR3	56%	44%	56,77	-56,00	53%	47%	83,17	-74,97
ENBR3	53%	47%	14,81	-11,21	48%	52%	26,91	-14,13
ENEV3	62%	38%	48,30	-28,34	56%	44%	57,76	-30,51
ENGI11	63%	37%	48,00	-48,31	57%	43%	85,74	-54,98
EQTL3	62%	38%	45,78	-28,49	58%	42%	60,00	-34,54
EZTC3	58%	42%	67,86	-52,81	58%	42%	89,00	-59,00
FLRY3	60%	40%	24,50	-20,19	56%	44%	39,49	-27,78
GGBR4	58%	42%	60,00	-45,00	54%	46%	96,60	-68,60
GNDI3	63%	37%	128,70	-88,00	58%	42%	206,97	-115,13
GOAU4	57%	43%	34,92	-24,25	53%	47%	40,00	-38,44
GOLL4	57%	43%	75,14	-65,50	55%	45%	80,50	-84,31
HAPV3	62%	38%	50,77	-30,38	58%	42%	68,65	-43,18
HYPE3	59%	41%	37,41	-33,00	54%	46%	57,42	-41,75
IGTA3	58%	42%	69,72	-50,82	57%	43%	84,82	-56,83
IRBR3	60%	40%	59,58	-23,00	54%	46%	64,55	-24,00
ITSA4	61%	39%	22,53	-7,55	55%	45%	16,00	-5,10
ITUB4	57%	43%	40,00	-29,24	51%	49%	58,00	-36,45
JBSS3	56%	44%	52,00	-43,62	53%	47%	68,94	-65,29
JHSF3	59%	41%	30,19	-20,23	57%	43%	46,10	-24,04
KLBN11	60%	40%	43,83	-36,17	55%	45%	64,32	-61,93
LAME4	57%	43%	49,73	-35,27	55%	45%	66,70	-43,11
LCAM3	57%	43%	53,70	-41,00	55%	45%	65,00	-64,53
LREN3	60%	40%	69,27	-48,25	58%	42%	95,00	-64,72
LWSA3	60%	40%	96,00	-73,00	59%	41%	136,00	-117,06
MGLU3	57%	43%	59,40	-44,78	52%	48%	62,08	-60,32
MRFG3	53%	47%	53,25	-49,86	51%	49%	68,54	-70,00
MRVE3	59%	41%	36,38	-25,97	57%	43%	48,53	-32,00
MULT3	59%	41%	61,59	-49,12	57%	43%	71,47	-51,80
NTCO3	58%	42%	70,00	-53,84	53%	47%	120,00	-128,89
PCAR3	61%	39%	65,40	-44,00	60%	40%	123,41	-72,25
PETR3	64%	36%	58,71	-36,00	60%	40%	85,21	-48,00
PETRA	59%	41%	54,75	-35,18	55%	45%	82,16	-44,00
PETZ3	61%	39%	49,80	-47,93	60%	40%	78,35	-64,40
PRIO3	59%	41%	100,00	-72,04	55%	45%	151,48	-104,00
QUAL3	61%	39%	32,79	-31,16	59%	41%	47,19	-39,00
RADL3	59%	41%	29,67	-24,35	55%	45%	47,53	-35,71
RAIL3	61%	39%	33,95	-28,13	56%	44%	60,00	-39,00
RDOR3	62%	38%	76,17	-66,21	57%	43%	129,24	-82,72
RENT3	60%	40%	78,36	-65,14	58%	42%	95,00	-78,57
SANB11	61%	39%	45,49	-37,71	57%	43%	70,00	-60,69
SBSF3	61%	39%	43,30	-32,00	57%	43%	69,64	-58,88
SULA11	58%	42%	49,72	-39,76	57%	43%	62,34	-42,83
SUZB3	60%	40%	81,29	-49,28	56%	44%	108,00	-77,00
TAEI11	60%	40%	23,65	-9,36	53%	47%	22,00	-10,24
TIMS3	61%	39%	19,68	-12,47	55%	45%	29,60	-25,43
TOTS3	60%	40%	51,05	-44,08	56%	44%	59,07	-60,00
UGPA3	63%	37%	50,55	-34,70	60%	40%	71,57	-40,94

USIM5		61%	39%	69,93	-49,00	57%	43%	97,70	-79,49
VALE3		58%	42%	81,90	-68,89	52%	48%	100,00	-106,56
VIIA3		60%	40%	74,79	-53,63	60%	40%	115,97	-67,44
VIVT3		58%	42%	22,00	-16,54	55%	45%	33,00	-22,46
WEGE3		58%	42%	42,72	-39,98	54%	46%	66,73	-59,00
YDUQ3		61%	39%	62,77	-64,00	58%	42%	93,88	-106,89
ETF									
BOVA11		58%	42%	18,00	-14,43	53%	47%	47,30	-28,09
BOVV11		68%	32%	86,25	-153,38	65%	35%	107,35	-54,14
Futures	Expiration Date								
WDO	1º vencimento	53%	47%	100,20	-126,56	31%	69%	165,00	-249,82
WIN	1º vencimento	55%	45%	89,99	-112,16	33%	67%	150,40	-246,00
Call Options	Delta Interval (%)								
MGLU3	0 ≤ Δ ≤ 20	59%	41%	44,92	-17,87	45%	55%	89,94	-50,00
MGLU3	20 ≤ Δ ≤ 40	49%	51%	60,00	-41,93	49%	51%	99,90	-70,67
MGLU3	40 ≤ Δ ≤ 60	60%	40%	79,19	-70,00	64%	36%	110,90	-75,12
MGLU3	60 ≤ Δ ≤ 80	63%	37%	81,00	-59,94	73%	27%	169,51	-72,13
MGLU3	80 ≤ Δ ≤ 100	40%	60%	83,28	-34,13	61%	39%	44,98	-42,15
PETRA4	0 ≤ Δ ≤ 20	44%	56%	39,81	-7,00	49%	51%	149,80	-95,84
PETRA4	20 ≤ Δ ≤ 40	58%	42%	99,10	-50,28	57%	43%	197,84	-120,16
PETRA4	40 ≤ Δ ≤ 60	62%	38%	107,90	-100,29	64%	36%	208,06	-160,00
PETRA4	60 ≤ Δ ≤ 80	66%	34%	158,95	-143,88	68%	32%	228,55	-165,85
PETRA4	80 ≤ Δ ≤ 100	64%	36%	155,26	-90,89	62%	38%	252,68	-188,30
USIM5	0 ≤ Δ ≤ 20	56%	44%	62,34	-29,76	50%	50%	86,92	-35,15
USIM5	20 ≤ Δ ≤ 40	57%	43%	78,46	-31,93	57%	43%	135,00	-65,04
USIM5	40 ≤ Δ ≤ 60	64%	36%	74,87	-45,06	67%	33%	124,91	-58,09
USIM5	60 ≤ Δ ≤ 80	63%	37%	107,50	-100,00	73%	27%	170,00	-56,49
USIM5	80 ≤ Δ ≤ 100	56%	44%	30,00	-35,37	71%	29%	99,71	-123,27



INDIVIDUAL DAY-TRADE STATISTICS

Trimester (October/November/December) - 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\$)
Call Options	Delta Interval (%)								
VALE3	0 ≤ Δ ≤ 20	53%	47%	57,98	-45,03	50%	50%	144,03	-140,00
VALE3	20 ≤ Δ ≤ 40	59%	41%	164,00	-137,81	58%	42%	276,95	-200,99
VALE3	40 ≤ Δ ≤ 60	64%	36%	155,83	-135,65	67%	33%	323,71	-206,00
VALE3	60 ≤ Δ ≤ 80	71%	29%	156,94	-188,57	71%	29%	390,00	-345,27
VALE3	80 ≤ Δ ≤ 100	60%	40%	158,34	-72,19	63%	37%	345,88	-136,67
VIIA3	0 ≤ Δ ≤ 20	52%	48%	51,50	-4,51	49%	51%	102,03	-52,98
VIIA3	20 ≤ Δ ≤ 40	52%	48%	44,90	-25,06	54%	46%	106,87	-65,04
VIIA3	40 ≤ Δ ≤ 60	56%	44%	65,85	-48,00	61%	39%	148,96	-80,11
VIIA3	60 ≤ Δ ≤ 80	56%	44%	85,02	-72,07	63%	37%	100,00	-60,31
VIIA3	80 ≤ Δ ≤ 100	45%	55%	60,00	-24,00	58%	42%	109,79	-55,58
Put Options	Delta Interval (%)								
MGLU3	0 ≤ Δ ≤ 20	40%	60%	28,68	-14,78	45%	55%	46,21	-30,68
MGLU3	20 ≤ Δ ≤ 40	55%	45%	34,17	-31,31	54%	46%	70,78	-38,11
MGLU3	40 ≤ Δ ≤ 60	67%	33%	51,96	-36,00	70%	30%	99,83	-56,11
MGLU3	60 ≤ Δ ≤ 80	67%	33%	74,00	-50,04	69%	31%	115,79	-56,00
MGLU3	80 ≤ Δ ≤ 100	55%	45%	21,00	-20,32	43%	57%	97,50	-66,16
PETRA4	0 ≤ Δ ≤ 20	55%	45%	53,96	-13,05	49%	51%	99,64	-60,13
PETRA4	20 ≤ Δ ≤ 40	59%	41%	96,79	-57,95	58%	42%	149,95	-132,17
PETRA4	40 ≤ Δ ≤ 60	63%	37%	106,91	-80,99	66%	34%	159,02	-100,00
PETRA4	60 ≤ Δ ≤ 80	67%	33%	119,21	-70,15	71%	29%	194,69	-90,00
PETRA4	80 ≤ Δ ≤ 100	57%	43%	107,30	-62,17	57%	43%	192,63	-80,09
USIM5	0 ≤ Δ ≤ 20	54%	46%	33,19	-16,32	46%	54%	39,90	-30,02
USIM5	20 ≤ Δ ≤ 40	55%	45%	55,03	-31,51	58%	42%	79,89	-49,11
USIM5	40 ≤ Δ ≤ 60	75%	25%	81,64	-46,57	76%	24%	128,61	-82,08
USIM5	60 ≤ Δ ≤ 80	73%	27%	169,79	-28,29	78%	22%	179,38	-27,59
USIM5	80 ≤ Δ ≤ 100	57%	43%	79,23	-16,35	56%	44%	107,80	-32,73
VALE3	0 ≤ Δ ≤ 20	52%	48%	41,94	-42,68	47%	53%	119,75	-78,91
VALE3	20 ≤ Δ ≤ 40	59%	41%	118,24	-103,11	57%	43%	170,00	-174,97
VALE3	40 ≤ Δ ≤ 60	65%	35%	120,57	-92,24	68%	32%	226,97	-149,00
VALE3	60 ≤ Δ ≤ 80	69%	31%	187,00	-120,00	71%	29%	359,58	-181,28
VALE3	80 ≤ Δ ≤ 100	62%	38%	91,23	-40,00	62%	38%	234,20	-97,81
VIIA3	0 ≤ Δ ≤ 20	47%	53%	21,14	-8,00	44%	56%	42,17	-8,18
VIIA3	20 ≤ Δ ≤ 40	50%	50%	50,00	-24,05	50%	50%	77,80	-56,12
VIIA3	40 ≤ Δ ≤ 60	63%	37%	56,82	-27,53	64%	36%	111,00	-45,07
VIIA3	60 ≤ Δ ≤ 80	69%	31%	80,97	-46,54	70%	30%	148,93	-44,00
VIIA3	80 ≤ Δ ≤ 100	56%	44%	18,00	-12,00	45%	55%	89,72	-35,28



	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	3,7%	12,2%	-10,5%
ALPA4	7,6%	19,8%	-15,9%
AMER3	13,7%	26,2%	-18,7%
ASAI3	7,6%	8,0%	-6,8%
AZUL4	14,2%	42,1%	-31,2%
B3SA3	7,4%	20,9%	-16,8%
BBAS3	6,0%	18,7%	-14,7%
BBDC3	5,6%	14,4%	-12,0%
BBDC4	6,0%	14,3%	-11,7%
BBSE3	4,3%	10,9%	-10,0%
BEEF3	8,9%	20,4%	-14,8%
BIDI11	17,9%	36,4%	-23,2%
BIDI4	16,1%	39,3%	-23,8%
BPAC11	9,0%	26,0%	-18,5%
BPAN4	17,8%	36,2%	-23,1%
BRAP4	7,9%	18,0%	-15,0%
BRDT3	1,9%	23,3%	-17,3%
BRFS3	8,0%	17,7%	-13,8%
BRKM5	11,0%	23,3%	-16,9%
BRML3	9,1%	22,3%	-16,3%
CASH3	26,2%	39,5%	-23,7%
CCRO3	6,9%	18,9%	-15,2%
CIEL3	11,2%	18,9%	-15,6%
CMIG4	4,5%	15,8%	-13,3%
COGN3	12,9%	22,3%	-17,7%
CPFE3	4,6%	14,8%	-12,2%
CPLE6	4,1%	14,5%	-12,2%
CRFB3	6,3%	11,3%	-9,3%
CSAN3	4,8%	19,1%	-15,9%
CSNA3	10,6%	22,7%	-17,1%
CVCB3	14,4%	34,8%	-22,8%
CYRE3	10,0%	29,8%	-21,4%
DXCO3	7,6%	37,2%	-25,0%
ECOR3	8,4%	17,1%	-13,8%
EGIE3	2,6%	18,3%	-14,4%
ELET3	7,7%	23,2%	-17,1%
ELET6	7,1%	19,9%	-15,3%
EMBR3	14,1%	20,2%	-15,7%
ENBR3	3,7%	30,6%	-22,4%
ENEV3	5,7%	34,2%	-27,1%
ENGI11	4,5%	21,8%	-16,8%
EQTL3	4,2%	12,6%	-10,9%
EZTC3	11,5%	19,6%	-16,2%
FLRY3	7,5%	12,6%	-10,3%
GGBR4	7,2%	16,7%	-13,5%
GNDI3	8,9%	25,3%	-18,3%
GOAU4	6,7%	19,2%	-15,8%
GOLL4	14,3%	36,5%	-22,1%
HAPV3	8,9%	20,3%	-15,7%
HGTX3	0,8%	39,3%	-25,7%
HYPE3	4,9%	17,8%	-14,1%
IGTA3	3,9%	16,1%	-13,2%
IRBR3	8,1%	38,3%	-28,8%
ITSA4	4,0%	13,9%	-11,4%
ITUB4	5,7%	14,8%	-11,9%
JBSS3	6,6%	24,0%	-18,3%
JHSF3	9,1%	28,2%	-18,7%
KLBN11	4,3%	15,8%	-12,7%
LAME4	14,2%	20,1%	-15,4%
LCAM3	8,5%	25,1%	-18,4%
LREN3	7,9%	18,7%	-14,3%
LWSA3	17,7%	33,3%	-27,5%
MGLU3	18,4%	31,6%	-21,5%
MRFG3	9,8%	25,4%	-18,0%
MRVE3	8,8%	23,0%	-17,7%
MULT3	7,3%	19,0%	-14,8%
NTCO3	9,7%	16,9%	-12,9%
PCAR3	6,9%	0,0%	0,0%
PETR3	7,2%	21,3%	-17,7%
PETR4	6,8%	20,4%	-17,7%
PETZ3	9,7%	7,5%	-11,0%
PRI03	11,2%	51,3%	-30,6%
QUAL3	10,7%	20,3%	-16,5%
RADL3	4,7%	26,8%	-18,3%
RAIL3	5,5%	26,1%	-20,2%
RDOR3	8,9%	10,2%	-9,5%
RENT3	8,1%	21,3%	-16,1%
SANB11	5,6%	13,1%	-11,2%
SBSP3	5,4%	15,2%	-13,4%
SULA11	9,2%	14,7%	-12,0%
SUZB3	5,5%	15,5%	-12,3%
TAEF11	3,2%	17,3%	-13,7%
TIMS3	4,8%	21,2%	-16,4%
TOTS3	8,0%	14,7%	-12,2%
UGPA3	7,8%	17,1%	-14,2%
USIM5	9,7%	22,8%	-17,2%
VALE3	7,4%	17,9%	-14,9%
VIIA3	0,5%	50,2%	-30,2%

VIVT3	4,3%	9,9%	-8,7%
WEGE3	5,4%	21,3%	-16,2%
YDUQ3	0,0%	23,9%	-18,7%
ETF			
BOVA11	4,1%	10,2%	-9,8%
BOVV11	3,9%	12,0%	-12,8%