

**INDIVIDUAL DAY-TRADE STATISTICS**
**Trimester (January/February/March) - 2023**

Ibovespa Stocks		% Average	% Average	Daily Gain	Daily Loss	% Average	% Average	Monthly Gain	Monthly Loss
		Winning Investors per Day	Losing Investors per Day	Median (R\$)	Median (R\$)	Winning Investors per Month	Losing Investors per Month	Median (R\$)	Median (R\$)
ABEV3		58%	42%	12,75	-8,00	54%	46%	15,00	-8,00
ALPA4		63%	37%	50,81	-44,25	60%	40%	70,00	-62,00
ALSO3		62%	38%	32,50	-24,00	62%	38%	35,91	-11,52
AMER3		57%	43%	70,38	-49,17	54%	46%	55,00	-26,00
ARZZ3		61%	39%	90,63	-85,75	58%	42%	106,00	-111,00
ASAI3		65%	35%	37,82	-26,50	60%	40%	50,00	-37,00
AZUL4		60%	40%	74,00	-59,50	56%	44%	90,00	-75,50
B3SA3		64%	36%	30,00	-21,00	59%	41%	40,00	-32,45
BBAS3		58%	42%	33,67	-28,25	55%	45%	38,00	-26,00
BBDC3		63%	37%	14,01	-7,29	58%	42%	19,00	-6,60
BBDC4		59%	41%	30,00	-20,79	55%	45%	35,67	-24,00
BBSE3		60%	40%	29,50	-18,58	55%	45%	30,75	-15,50
BEEF3		60%	40%	41,00	-38,75	58%	42%	58,00	-40,00
BPAC11		64%	36%	70,64	-39,50	61%	39%	100,00	-45,00
BPAN4		62%	38%	23,13	-18,25	58%	42%	36,83	-30,00
BRAP4		56%	44%	30,48	-24,50	51%	49%	33,00	-25,00
BRFS3		63%	37%	70,25	-47,00	62%	38%	74,00	-49,60
BRKM5		61%	39%	44,25	-40,00	57%	43%	52,00	-47,00
CASH3		60%	40%	31,00	-8,25	54%	46%	36,75	-6,00
CCRO3		62%	38%	25,25	-24,50	63%	37%	28,00	-24,00
CIEL3		62%	38%	39,67	-27,40	57%	43%	42,00	-20,00
CMIG4		61%	39%	15,88	-10,00	56%	44%	20,00	-8,00
CMIN3		57%	43%	23,60	-8,53	51%	49%	20,00	-9,00
COGN3		65%	35%	41,00	-20,00	58%	42%	50,00	-12,00
CPFE3		63%	37%	17,25	-17,50	59%	41%	27,88	-20,78
CPL6		62%	38%	12,96	-5,82	57%	43%	17,25	-4,00
CRFB3		60%	40%	27,34	-30,00	59%	41%	39,00	-40,00
CSAN3		61%	39%	32,00	-24,50	56%	44%	37,19	-28,00
CSNA3		60%	40%	55,50	-39,50	57%	43%	75,38	-44,00
CVCB3		59%	41%	51,00	-50,00	56%	44%	53,00	-60,00
CYRE3		59%	41%	42,25	-35,25	57%	43%	50,00	-38,20
DXCO3		66%	34%	30,00	-29,00	63%	37%	39,48	-30,00
ECOR3		63%	37%	25,74	-16,00	57%	43%	24,00	-15,00
EGIE3		60%	40%	17,00	-8,75	55%	45%	16,25	-6,00
ELET3		61%	39%	53,34	-51,17	58%	42%	60,00	-56,50
ELET6		61%	39%	62,25	-54,50	59%	41%	75,00	-56,35
EMBR3		59%	41%	34,45	-22,75	54%	46%	37,00	-28,31
ENBR3		61%	39%	12,00	-7,05	54%	46%	11,85	-5,93
ENEV3		62%	38%	29,75	-22,00	57%	43%	33,50	-25,00
ENGI11		65%	35%	38,08	-38,75	62%	38%	51,00	-43,00
EQTL3		63%	37%	32,25	-30,00	58%	42%	44,00	-36,00
EZTC3		62%	38%	44,98	-39,75	58%	42%	50,00	-40,00
FLRY3		58%	42%	15,88	-24,25	54%	46%	20,00	-19,00
GGBR4		58%	42%	49,25	-39,05	55%	45%	62,00	-50,00
GOAU4		58%	42%	22,50	-18,00	52%	48%	20,13	-23,84
GOLL4		58%	42%	60,00	-51,35	56%	44%	75,00	-60,00
HAPV3		66%	34%	50,00	-25,75	62%	38%	51,05	-20,00
HYPE3		61%	39%	35,75	-30,00	56%	44%	46,50	-41,50
IGTI11		61%	39%	30,00	-18,44	51%	49%	52,17	-22,00
ITSA4		58%	42%	9,71	-4,00	50%	50%	9,00	-3,00
ITUB4		57%	43%	26,00	-22,00	52%	48%	25,00	-24,00
JBSS3		60%	40%	52,14	-34,75	56%	44%	62,03	-31,00
KLBN11		61%	39%	24,75	-18,84	56%	44%	30,00	-18,00
LENR3		57%	43%	50,00	-39,00	54%	46%	54,00	-50,00
LWSA3		63%	37%	60,00	-67,75	61%	39%	90,00	-68,17
MGLU3		59%	41%	66,17	-46,39	55%	45%	60,00	-33,33
MRFG3		62%	38%	48,80	-37,25	60%	40%	56,99	-37,00
MRVE3		63%	37%	41,04	-29,63	60%	40%	45,00	-27,00
MULT3		59%	41%	36,00	-29,00	58%	42%	50,00	-34,40
NTCO3		62%	38%	60,00	-49,75	59%	41%	84,00	-66,00
PCAR3		61%	39%	48,00	-46,50	61%	39%	65,00	-63,00
PETR3		58%	42%	39,32	-25,92	54%	46%	32,00	-23,00
PETR4		57%	43%	35,50	-30,00	51%	49%	40,00	-33,00
PETZ3		64%	36%	52,44	-47,93	63%	37%	53,00	-49,00
PRIO3		60%	40%	78,75	-52,34	55%	45%	88,00	-62,00
QUAL3		65%	35%	35,00	-40,87	63%	37%	65,00	-42,00
RADL3		62%	38%	31,00	-27,50	57%	43%	35,00	-30,00
RAIL3		62%	38%	35,00	-32,50	59%	41%	49,00	-42,00
RAIZ4		66%	34%	35,00	-13,40	60%	40%	33,83	-17,00
RDOR3		64%	36%	79,00	-60,50	62%	38%	98,00	-59,00
RENT3		59%	41%	72,00	-50,00	56%	44%	80,25	-62,00
RRRP3		59%	41%	95,00	-67,50	55%	45%	111,50	-76,00
SANB11		56%	44%	21,75	-20,02	53%	47%	32,00	-27,00
SBSP3		61%	39%	54,00	-48,12	57%	43%	53,00	-62,00
SLCE3		62%	38%	44,75	-32,44	55%	45%	46,00	-45,20
SMTO3		62%	38%	51,38	-44,47	60%	40%	72,22	-53,00
SOMA3		64%	36%	48,38	-33,75	58%	42%	60,00	-52,00
SUZB3		64%	36%	69,85	-41,76	59%	41%	86,00	-45,00

TAE11		54%	46%	10,25	-4,00	50%	50%	10,00	-2,63
TIMS3		63%	37%	16,00	-14,13	61%	39%	16,00	-10,00
TOTS3		62%	38%	44,00	-35,25	62%	38%	58,00	-43,00
UGPA3		61%	39%	26,50	-25,38	62%	38%	52,20	-33,00
USIM5		61%	39%	40,00	-25,00	57%	43%	50,00	-28,00
VALE3		61%	39%	69,25	-53,00	54%	46%	75,00	-54,05
VBBR3		66%	34%	33,50	-26,00	62%	38%	50,00	-30,00
VIIA3		62%	38%	80,00	-50,00	60%	40%	97,00	-42,00
VIVT3		59%	41%	20,50	-14,25	54%	46%	21,00	-12,00
WEGE3		63%	37%	42,00	-36,53	60%	40%	55,00	-38,00
YDUQ3		64%	36%	60,00	-53,83	59%	41%	80,50	-60,00
ETF									
BOVA11		57%	43%	8,23	-12,48	47%	53%	25,48	-39,40
BOVV11		67%	33%	37,79	-89,56	59%	41%	39,32	-68,60
Futures	Expiration Date								
WDO	1º vencimento	54%	46%	110,00	-155,00	32%	68%	165,00	-275,00
WIN	1º vencimento	56%	44%	80,00	-115,00	34%	66%	108,00	-223,00
Call Options	Delta Interval (%)								
BBAS3	0 < Δ ≤ 20	65%	35%	30,00	-25,35	52%	48%	55,00	-29,00
BBAS3	20 < Δ ≤ 40	64%	36%	68,25	-51,23	64%	36%	77,00	-55,00
BBAS3	40 < Δ ≤ 60	71%	29%	115,00	-55,74	69%	31%	118,14	-50,00
BBAS3	60 < Δ ≤ 80	71%	29%	116,50	-78,25	75%	25%	121,20	-96,00
BBAS3	80 < Δ ≤ 100	62%	38%	65,00	-30,00	63%	37%	129,00	-44,00
BBDC4	0 < Δ ≤ 20	72%	28%	50,00	-34,18	57%	43%	134,00	-25,00
BBDC4	20 < Δ ≤ 40	64%	36%	50,00	-42,96	59%	41%	63,50	-64,50
BBDC4	40 < Δ ≤ 60	68%	32%	100,00	-54,84	69%	31%	120,00	-76,00
BBDC4	60 < Δ ≤ 80	69%	31%	80,00	-48,00	75%	25%	103,00	-38,60
BBDC4	80 < Δ ≤ 100	63%	37%	145,00	-34,80	68%	32%	103,50	-40,80
ITUB4	0 < Δ ≤ 20	70%	30%	43,67	-52,27	63%	37%	90,00	-52,00
ITUB4	20 < Δ ≤ 40	68%	32%	80,00	-70,00	61%	39%	99,51	-100,00
ITUB4	40 < Δ ≤ 60	67%	33%	100,00	-96,10	70%	30%	100,00	-75,00
ITUB4	60 < Δ ≤ 80	67%	33%	112,50	-60,00	77%	23%	119,05	-58,00
ITUB4	80 < Δ ≤ 100	57%	43%	170,00	-74,00	71%	29%	140,00	-64,00



### INDIVIDUAL DAY-TRADE STATISTICS

Trimester (January/February/March) - 2023

		% 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 (%)								
PETRA4	0 < Δ ≤ 20	58%	42%	34,00	-29,00	50%	50%	112,81	-77,00
PETRA4	20 < Δ ≤ 40	63%	37%	87,00	-80,00	60%	40%	150,00	-120,00
PETRA4	40 < Δ ≤ 60	66%	34%	114,00	-102,00	69%	31%	150,00	-100,00
PETRA4	60 < Δ ≤ 80	67%	33%	129,00	-95,00	70%	30%	180,00	-100,00
PETRA4	80 < Δ ≤ 100	66%	34%	98,00	-104,85	66%	34%	196,02	-87,00
VALE3	0 < Δ ≤ 20	60%	40%	30,00	-55,79	51%	49%	100,00	-103,00
VALE3	20 < Δ ≤ 40	63%	37%	106,40	-122,50	60%	40%	172,65	-170,00
VALE3	40 < Δ ≤ 60	67%	33%	118,50	-120,50	69%	31%	197,70	-141,25
VALE3	60 < Δ ≤ 80	72%	28%	130,00	-100,00	73%	27%	144,00	-94,75
VALE3	80 < Δ ≤ 100	74%	26%	90,90	-80,81	71%	29%	228,00	-60,17
Put Options	Delta Interval (%)								
BBAS3	0 < Δ ≤ 20	54%	46%	20,00	-28,75	52%	48%	44,63	-34,50
BBAS3	20 < Δ ≤ 40	59%	41%	66,00	-48,15	60%	40%	77,00	-64,20
BBAS3	40 < Δ ≤ 60	70%	30%	91,43	-65,00	70%	30%	112,00	-44,00
BBAS3	60 < Δ ≤ 80	74%	26%	189,50	-49,00	79%	21%	264,44	-99,00
BBAS3	80 < Δ ≤ 100	48%	52%	51,25	-20,00	39%	61%	325,50	-9,00
BBDC4	0 < Δ ≤ 20	70%	30%	36,00	-33,91	52%	48%	83,33	-34,67
BBDC4	20 < Δ ≤ 40	62%	38%	46,50	-59,25	60%	40%	46,50	-60,00
BBDC4	40 < Δ ≤ 60	66%	34%	50,00	-50,00	70%	30%	75,79	-60,00
BBDC4	60 < Δ ≤ 80	63%	37%	72,42	-39,20	63%	37%	76,00	-35,00
BBDC4	80 < Δ ≤ 100	57%	43%	46,00	-10,00	58%	42%	70,00	-20,00
ITUB4	0 < Δ ≤ 20	59%	41%	35,00	-33,00	49%	51%	82,00	-39,00
ITUB4	20 < Δ ≤ 40	65%	35%	85,50	-61,50	62%	38%	96,59	-77,00
ITUB4	40 < Δ ≤ 60	68%	32%	96,75	-55,00	75%	25%	120,00	-60,00
ITUB4	60 < Δ ≤ 80	68%	32%	100,00	-50,00	74%	26%	100,00	-44,47
ITUB4	80 < Δ ≤ 100	56%	44%	129,00	-20,00	48%	52%	74,00	-20,00
PETRA4	0 < Δ ≤ 20	58%	42%	50,00	-34,50	52%	48%	100,00	-51,29
PETRA4	20 < Δ ≤ 40	59%	41%	87,00	-80,00	59%	41%	109,74	-100,00
PETRA4	40 < Δ ≤ 60	65%	35%	105,00	-92,50	70%	30%	160,00	-90,50
PETRA4	60 < Δ ≤ 80	69%	31%	122,50	-95,00	73%	27%	168,00	-95,00
PETRA4	80 < Δ ≤ 100	62%	38%	80,00	-71,53	66%	34%	120,00	-58,00
VALE3	0 < Δ ≤ 20	53%	47%	79,00	-52,50	51%	49%	91,64	-100,00
VALE3	20 < Δ ≤ 40	63%	37%	121,00	-104,00	65%	35%	167,27	-124,00
VALE3	40 < Δ ≤ 60	68%	32%	150,00	-105,00	71%	29%	161,50	-100,00
VALE3	60 < Δ ≤ 80	56%	44%	169,50	-68,50	64%	36%	274,63	-192,00
VALE3	80 < Δ ≤ 100	70%	30%	59,25	-60,42	61%	39%	153,00	-104,00



### RISK METRICS

	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	5,9%	6,7%	-6,2%
ALPA4	12,3%	20,4%	-16,8%

ALSO3	8,9%	25,0%	-20,3%
AMER3	24,5%	48,4%	-32,1%
ARZZ3	9,7%	15,3%	-12,4%
ASAI3	7,4%	11,4%	-9,1%
AZUL4	25,9%	43,3%	-31,1%
B3SA3	8,6%	20,4%	-16,4%
BBAS3	4,9%	18,3%	-14,6%
BBDC3	5,8%	14,4%	-12,2%
BBDC4	7,4%	14,4%	-11,9%
BBSE3	4,3%	10,6%	-9,8%
BEEF3	8,9%	19,9%	-14,5%
BPAC11	8,3%	18,8%	-13,9%
BPAN4	8,7%	34,9%	-22,6%
BRAP4	5,2%	17,6%	-14,6%
BRFS3	16,4%	18,4%	-14,8%
BRKM5	10,4%	23,1%	-16,7%
CASH3	13,3%	33,2%	-20,1%
CCRO3	7,5%	18,6%	-14,9%
CIEL3	7,1%	19,1%	-15,4%
CMIG4	5,2%	15,7%	-13,2%
CMIN3	7,8%	19,2%	-13,7%
COGN3	11,4%	26,0%	-20,6%
CPFE3	6,9%	14,4%	-12,0%
CPLE6	5,5%	14,7%	-12,3%
CRFB3	8,5%	11,8%	-9,9%
CSAN3	7,0%	18,3%	-15,4%
CSNA3	10,3%	22,4%	-16,9%
CVCB3	21,2%	35,8%	-24,5%
CYRE3	9,6%	26,6%	-19,8%
DXCO3	12,5%	20,1%	-16,6%
ECOR3	11,4%	17,2%	-14,3%
EGIE3	3,7%	17,9%	-14,2%
ELET3	7,8%	22,6%	-16,8%
ELET6	7,6%	19,5%	-15,1%
EMBR3	6,0%	20,0%	-15,7%
ENBR3	6,8%	14,8%	-12,4%
ENEV3	7,9%	32,9%	-26,2%
ENGI11	7,0%	21,6%	-16,7%
EQTL3	6,4%	24,3%	-19,5%
EZTC3	12,3%	19,3%	-15,9%
FLRY3	6,9%	12,3%	-10,2%
GGBR4	6,3%	16,5%	-13,4%
GOAU4	5,9%	18,8%	-15,6%
GOLL4	18,0%	35,9%	-22,0%
HAPV3	33,3%	31,9%	-25,0%
HYPE3	6,1%	17,1%	-13,7%
IGT111	7,5%	11,5%	-10,1%
ITSA4	5,2%	13,8%	-11,3%
ITUB4	6,0%	14,5%	-11,7%
JBSS3	7,9%	23,6%	-17,9%
KLBN11	4,5%	15,5%	-12,4%
LREN3	10,7%	18,2%	-14,1%
LWSA3	17,4%	29,8%	-23,9%
MGLU3	15,0%	31,9%	-21,9%
MRFG3	8,7%	24,1%	-17,6%
MRVE3	12,9%	22,6%	-17,5%
MULT3	6,8%	18,3%	-14,3%
NTCO3	13,7%	0,1%	-0,9%
PCAR3	8,5%	0,0%	-0,3%
PETR3	6,6%	20,9%	-17,5%
PETR4	6,5%	19,9%	-17,5%
PETZ3	14,1%	14,4%	-12,2%
PRIO3	8,8%	47,9%	-29,9%
QUAL3	14,5%	21,8%	-18,2%
RADL3	5,2%	26,3%	-18,2%
RAIL3	5,4%	1,5%	-0,9%
RAIZ4	12,3%	11,5%	-10,7%
RDOR3	12,8%	11,8%	-10,0%
RENT3	8,5%	20,5%	-15,6%
RRRP3	14,8%	19,7%	-15,9%
SANB11	5,4%	13,0%	-11,1%
SBSP3	6,3%	15,1%	-13,3%
SLCE3	3,7%	21,0%	-15,7%
SMTO3	10,5%	22,6%	-17,6%
SOMA3	11,6%	15,2%	-11,9%
SUZB3	5,4%	15,7%	-12,3%
TAE111	3,6%	16,7%	-13,4%
TIMS3	5,3%	0,0%	0,0%
TOTS3	7,1%	14,5%	-12,3%
UGPA3	6,4%	17,0%	-13,9%
USIM5	8,1%	22,3%	-16,8%
VALE3	5,2%	17,7%	-14,7%
VBBR3	8,0%	19,1%	-14,9%
VIA3	14,0%	21,4%	-18,8%
VIVT3	5,3%	10,9%	-9,3%
WEGE3	4,4%	21,5%	-16,4%
YDUQ3	15,6%	21,7%	-17,8%

ETF			
BOVA11	4,4%	9,7%	-9,4%
BOVV11	4,4%	10,6%	-11,6%
Spots			
USD/BRL	2,6%	7,5%	-6,2%
Ibovespa	3,6%	10,4%	-10,5%
ETTJ (bps)			
Pré 1 ano	33,75	156,13	-121,53
Pré 3 anos	45,13	178,64	-134,20
Pré 5 anos	43,70	182,69	-140,09
Cupom de IPCA 1 ano	42,16	85,86	-78,15
Cupom de IPCA 5 anos	18,65	100,94	-92,36
Cupom de IPCA 10 anos	14,09	132,85	-128,50
Cupom de IPCA 15,5 anos	13,03	125,65	-123,53