

		INDIVIDUAL DAY-TRADE STATISTICS							
		Trimester (June/July/August) - 2022							
		% 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		58%	42%	14,86	-8,93	53%	47%	16,00	-9,42
ALPA4		59%	41%	52,56	-46,88	58%	42%	68,00	-65,34
AMER3		57%	43%	70,57	-64,58	51%	49%	86,14	-91,33
ASAI3		60%	40%	28,91	-23,40	57%	43%	40,00	-28,53
AZUL4		58%	42%	69,18	-58,38	57%	43%	78,91	-65,49
B3SA3		61%	39%	24,05	-13,90	58%	42%	34,91	-13,13
BBAS3		58%	42%	30,41	-24,43	55%	45%	33,00	-20,04
BBDC3		61%	39%	14,32	-6,00	56%	44%	18,72	-3,22
BBDC4		57%	43%	25,22	-17,39	53%	47%	25,00	-15,17
BBSE3		56%	44%	19,74	-16,13	52%	48%	21,00	-15,71
BEEF3		58%	42%	40,59	-31,15	58%	42%	45,97	-40,00
BIDI11		60%	40%	76,38	-64,51	56%	44%	94,50	-62,05
BPAC11		62%	38%	55,66	-36,06	60%	40%	67,89	-32,67
BPAN4		60%	40%	27,75	-21,23	59%	41%	42,53	-24,41
BRAP4		56%	44%	28,54	-26,86	55%	45%	32,00	-26,12
BRFS3		58%	42%	48,27	-32,70	56%	44%	50,41	-39,44
BRKM5		57%	43%	56,90	-57,32	54%	46%	71,38	-63,91
BRML3		59%	41%	29,53	-17,31	53%	47%	29,02	-16,00
CASH3		53%	47%	40,97	-11,98	52%	48%	49,47	-8,00
CCRO3		58%	42%	27,48	-15,31	54%	46%	31,88	-17,50
CIEL3		57%	43%	30,90	-12,13	52%	48%	29,40	-12,00
CMIG4		57%	43%	12,97	-8,42	51%	49%	17,84	-6,31
CMIN3		58%	42%	21,31	-9,01	56%	44%	23,04	-10,35
COGN3		62%	38%	67,66	-20,62	62%	38%	82,94	-15,05
CPFE3		54%	46%	22,03	-28,86	50%	50%	21,00	-27,33
CPL66		60%	40%	9,12	-2,88	53%	47%	9,65	-1,92
CRFB3		56%	44%	26,93	-22,07	55%	45%	32,91	-34,00
CSAN3		58%	42%	33,72	-25,40	54%	46%	39,74	-24,78
CSNA3		58%	42%	61,00	-52,39	57%	43%	79,68	-55,32
CVCB3		56%	44%	63,41	-61,20	58%	42%	81,21	-60,00
CYRE3		53%	47%	24,59	-29,28	49%	51%	25,90	-29,05
DXCO3		63%	37%	35,29	-22,10	63%	37%	43,92	-31,11
ECOR3		61%	39%	27,75	-17,16	55%	45%	31,06	-21,34
EGIE3		58%	42%	19,68	-15,79	53%	47%	30,82	-16,56
ELET3		60%	40%	60,05	-39,29	60%	40%	76,22	-36,00
ELET6		58%	42%	61,00	-47,93	60%	40%	62,00	-40,44
EMBR3		59%	41%	37,01	-27,64	57%	43%	38,71	-31,25
ENBR3		59%	41%	12,63	-10,11	54%	46%	14,90	-6,44
ENEV3		61%	39%	29,85	-26,12	63%	37%	35,98	-25,00
ENGI11		61%	39%	39,80	-34,63	59%	41%	45,82	-46,96
EQT13		58%	42%	34,50	-27,04	55%	45%	47,06	-24,39
EZTC3		59%	41%	35,36	-31,90	51%	49%	39,84	-34,00
FLRY3		58%	42%	19,52	-20,44	52%	48%	33,00	-32,32
GGBR4		58%	42%	56,16	-38,81	57%	43%	63,03	-48,00
GOAU4		61%	39%	22,52	-14,40	60%	40%	24,53	-16,39
GOLLA		57%	43%	58,97	-51,20	55%	45%	61,64	-60,00
HAPV3		62%	38%	56,16	-31,26	60%	40%	54,49	-30,00
HYPE3		57%	43%	44,32	-37,57	53%	47%	60,65	-44,27
IGTI11		57%	43%	40,22	-3,43	48%	52%	36,78	-0,54
IRBR3		56%	44%	39,66	-12,11	50%	50%	39,76	-8,04
ITSA4		56%	44%	11,74	-3,02	50%	50%	10,00	-2,00
ITUB4		55%	45%	23,90	-19,39	52%	48%	23,00	-14,00
JBSS3		57%	43%	47,16	-39,48	53%	47%	53,42	-43,24
JHSF3		60%	40%	19,15	-14,70	54%	46%	20,83	-18,06
KLBN11		60%	40%	32,94	-31,15	59%	41%	39,79	-31,38
LCAM3		52%	48%	35,04	-34,60	47%	53%	48,63	-36,80
LREN3		56%	44%	41,81	-41,63	54%	46%	53,06	-47,54
LWSA3		59%	41%	75,95	-64,60	59%	41%	86,00	-60,78
MGLU3		55%	45%	59,56	-30,20	54%	46%	54,86	-20,00
MRFG3		60%	40%	50,76	-40,40	64%	36%	58,75	-38,00
MRVE3		57%	43%	26,26	-22,30	54%	46%	29,51	-20,32
MULT3		57%	43%	29,88	-30,48	56%	44%	38,77	-32,47
NTCO3		58%	42%	58,65	-50,05	58%	42%	86,75	-60,77
PCAR3		56%	44%	34,71	-36,54	57%	43%	46,09	-54,12
PETR3		62%	38%	45,07	-27,91	58%	42%	43,76	-20,91
PETRA		58%	42%	39,96	-31,14	56%	44%	49,33	-30,34
PETZ3		61%	39%	50,00	-41,52	59%	41%	77,25	-47,00
POSI3		61%	39%	39,93	-32,48	57%	43%	48,15	-21,00
PRI03		59%	41%	73,95	-60,64	58%	42%	87,67	-68,41
QUAL3		58%	42%	40,29	-43,20	58%	42%	49,00	-48,00
RADL3		56%	44%	25,25	-26,24	54%	46%	40,00	-27,80
RAIL3		61%	39%	29,27	-22,33	56%	44%	30,00	-33,27
RDOR3		63%	37%	82,50	-59,63	59%	41%	109,73	-54,00
RENT3		58%	42%	64,08	-50,26	56%	44%	76,88	-43,06
RRRP3		59%	41%	92,58	-80,89	59%	41%	125,05	-87,27
SANB11		58%	42%	24,50	-23,33	55%	45%	30,77	-27,94
SBSP3		56%	44%	36,74	-31,80	51%	49%	52,73	-28,86
SLCE3		58%	42%	69,09	-64,65	51%	49%	64,00	-74,00
SOMA3		64%	36%	57,68	-36,41	62%	38%	54,25	-39,10
SULA11		59%	41%	49,75	-41,15	55%	45%	51,00	-49,32
SUZB3		56%	44%	63,43	-55,73	54%	46%	79,76	-60,00
TAE11		60%	40%	20,75	-10,95	54%	46%	20,89	-6,97
TIMS3		57%	43%	14,55	-14,20	56%	44%	19,12	-14,00
TOTS3		59%	41%	41,11	-37,51	59%	41%	48,58	-38,48
UGPA3		59%	41%	35,58	-23,10	54%	46%	36,54	-28,70
USIM5		58%	42%	48,11	-31,36	55%	45%	56,37	-37,26
VALE3		58%	42%	68,03	-61,73	55%	45%	75,00	-73,37

VBBR3		61%	39%	39,44	-28,68	59%	41%	51,00	-27,17
VIAA3		56%	44%	60,00	-50,19	56%	44%	79,64	-40,47
VIVT3		58%	42%	26,92	-21,66	56%	44%	41,44	-20,34
WEGE3		57%	43%	38,15	-36,14	53%	47%	50,36	-40,88
YDUO3		60%	40%	48,19	-55,56	59%	41%	61,58	-54,00
ETF									
BOVA11		57%	43%	10,77	-13,03	53%	47%	29,40	-21,05
BOVV11		68%	32%	41,91	-64,97	68%	32%	81,50	-48,45
Futures	Expiration Date								
WDO	1º vencimento	54%	46%	108,89	-153,98	35%	65%	155,24	-295,00
WIN	1º vencimento	57%	43%	73,64	-102,27	41%	59%	105,00	-200,00
Call Options	Delta Interval (%)								
ITUB4	0 < Δ ≤ 20	57%	43%	36,64	-10,00	52%	48%	72,00	-19,89
ITUB4	20 < Δ ≤ 40	51%	49%	65,00	-39,03	50%	50%	94,94	-39,03
ITUB4	40 < Δ ≤ 60	61%	39%	86,94	-52,61	58%	42%	54,07	-30,25
ITUB4	60 < Δ ≤ 80	61%	39%	149,83	-27,02	55%	45%	90,35	-58,91
ITUB4	80 < Δ ≤ 100	63%	38%	166,90	-644,00	67%	33%	168,94	-347,00
MGLU3	0 < Δ ≤ 20	55%	45%	59,00	-1,00	52%	48%	124,37	-20,00
MGLU3	20 < Δ ≤ 40	55%	45%	72,78	-26,05	55%	45%	100,00	-34,02
MGLU3	40 < Δ ≤ 60	54%	46%	54,74	-33,06	60%	40%	89,32	-30,00
MGLU3	60 < Δ ≤ 80	50%	50%	67,92	-75,61	66%	34%	98,64	-60,00
MGLU3	80 < Δ ≤ 100	40%	60%	21,99	-22,27	27%	73%	48,62	-19,75
PETRA	0 < Δ ≤ 20	44%	56%	34,59	-4,07	49%	51%	113,61	-60,21
PETRA	20 < Δ ≤ 40	58%	42%	92,00	-62,35	58%	42%	158,08	-100,00
PETRA	40 < Δ ≤ 60	59%	41%	108,36	-83,11	60%	40%	157,92	-109,08
PETRA	60 < Δ ≤ 80	62%	38%	117,70	-177,39	63%	37%	166,97	-165,00
PETRA	80 < Δ ≤ 100	68%	32%	90,81	-54,99	58%	42%	119,27	-54,13
USIM5	0 < Δ ≤ 20	61%	39%	44,91	-12,00	49%	51%	95,19	-24,01
USIM5	20 < Δ ≤ 40	53%	47%	59,66	-54,59	51%	49%	44,95	-35,89
USIM5	40 < Δ ≤ 60	58%	42%	99,90	-56,84	60%	40%	99,83	-67,17
USIM5	60 < Δ ≤ 80	75%	25%	103,31	-30,24	82%	18%	144,71	-31,12
USIM5	80 < Δ ≤ 100	40%	60%	14,45	-41,72	44%	56%	64,13	-24,00



INDIVIDUAL DAY-TRADE STATISTICS

Trimester (June/July/August) - 2022

		% 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	55%	45%	47,83	-40,08	52%	48%	109,96	-120,71
VALE3	20 < Δ ≤ 40	58%	42%	129,17	-142,52	58%	42%	199,34	-215,48
VALE3	40 < Δ ≤ 60	61%	39%	129,66	-186,75	62%	38%	207,82	-160,00
VALE3	60 < Δ ≤ 80	62%	38%	141,00	-210,52	65%	35%	220,00	-274,00
VALE3	80 < Δ ≤ 100	55%	45%	206,64	-104,37	56%	44%	614,38	-164,58
Put Options	Delta Interval (%)								
ITUB4	0 < Δ ≤ 20	67%	33%	28,45	-8,01	54%	46%	60,00	-24,26
ITUB4	20 < Δ ≤ 40	56%	44%	49,96	-12,82	47%	53%	60,00	-14,03
ITUB4	40 < Δ ≤ 60	72%	28%	86,93	-101,05	77%	23%	89,74	-82,61
ITUB4	60 < Δ ≤ 80	68%	32%	65,00	-12,03	77%	23%	60,00	-13,02
ITUB4	80 < Δ ≤ 100	40%	60%	97,72	-23,43	50%	50%	47,00	-6,00
MGLU3	0 < Δ ≤ 20	64%	36%	75,82	-2,25	60%	40%	166,88	-6,00
MGLU3	20 < Δ ≤ 40	63%	37%	30,00	-10,55	53%	47%	40,00	-20,01
MGLU3	40 < Δ ≤ 60	57%	43%	38,62	-6,03	65%	35%	79,57	-8,50
MGLU3	60 < Δ ≤ 80	63%	37%	51,21	-31,71	59%	41%	89,00	-14,00
MGLU3	80 < Δ ≤ 100	61%	39%	15,40	-12,69	51%	49%	39,82	-20,54
PETRA	0 < Δ ≤ 20	52%	48%	46,67	-11,44	51%	49%	130,28	-60,09
PETRA	20 < Δ ≤ 40	59%	41%	89,82	-52,97	57%	43%	155,31	-79,50
PETRA	40 < Δ ≤ 60	66%	34%	85,30	-75,04	72%	28%	182,43	-90,20
PETRA	60 < Δ ≤ 80	68%	32%	162,22	-127,93	69%	31%	193,86	-123,74
PETRA	80 < Δ ≤ 100	63%	37%	137,91	-85,13	60%	40%	140,35	-70,00
USIM5	0 < Δ ≤ 20	68%	32%	38,00	-69,66	43%	57%	60,50	-70,05
USIM5	20 < Δ ≤ 40	48%	52%	31,71	-20,81	54%	46%	34,15	-20,04
USIM5	40 < Δ ≤ 60	71%	29%	57,97	-20,21	66%	34%	79,85	-40,25
USIM5	60 < Δ ≤ 80	58%	42%	59,82	-13,18	69%	31%	102,31	-11,24
USIM5	80 < Δ ≤ 100	49%	51%	34,50	-13,99	50%	50%	81,33	-30,11
VALE3	0 < Δ ≤ 20	47%	53%	49,60	-50,54	44%	56%	70,00	-94,13
VALE3	20 < Δ ≤ 40	56%	44%	103,75	-76,24	56%	44%	142,25	-166,01
VALE3	40 < Δ ≤ 60	64%	36%	136,16	-105,25	68%	32%	187,97	-113,33
VALE3	60 < Δ ≤ 80	69%	31%	117,33	-236,48	67%	33%	238,44	-179,17
VALE3	80 < Δ ≤ 100	66%	34%	139,38	-125,77	61%	39%	303,50	-176,44



RISK METRICS

	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	4,7%	5,8%	-5,4%
ALPA4	14,4%	20,0%	-16,1%
AMER3	25,2%	30,1%	-22,1%
ASA13	5,3%	10,1%	-7,7%
AZUL4	15,5%	41,8%	-30,2%
B3SA3	8,3%	20,5%	-16,3%
BBAS3	6,5%	18,6%	-14,6%
BBDC3	3,8%	14,3%	-12,1%
BBDC4	4,2%	14,3%	-11,7%
BBSE3	4,2%	10,9%	-9,9%
BEEF3	9,2%	20,1%	-14,6%
BIDI11	3,0%	37,9%	-25,2%

BPAC11	7,1%	16,7%	-12,0%
BPAN4	13,8%	35,6%	-22,9%
BRAP4	7,2%	17,6%	-14,7%
BRFS3	11,3%	18,0%	-14,1%
BRKM5	8,2%	22,9%	-16,7%
BRML3	5,8%	22,0%	-16,0%
CASH3	18,3%	34,0%	-19,9%
CCRO3	5,9%	18,9%	-15,0%
CIEL3	9,2%	19,5%	-15,5%
CMIG4	6,1%	15,8%	-13,3%
CMIN3	9,6%	18,0%	-14,2%
COGN3	8,4%	25,7%	-20,4%
CPFE3	5,2%	14,5%	-12,0%
CPLE6	4,4%	14,4%	-12,2%
CRFB3	5,1%	11,4%	-9,4%
CSAN3	6,6%	18,8%	-15,6%
CSNA3	11,6%	22,3%	-17,0%
CVCB3	16,9%	35,5%	-23,5%
CYRE3	9,9%	26,8%	-19,9%
DXCO3	10,3%	19,9%	-16,3%
ECOR3	8,3%	16,8%	-13,9%
EGIE3	3,0%	18,1%	-14,3%
ELET3	4,7%	22,8%	-17,0%
ELET6	4,8%	19,6%	-15,2%
EMBR3	8,5%	20,1%	-15,8%
ENBR3	4,5%	14,7%	-12,4%
ENEV3	5,6%	33,5%	-26,6%
ENGI11	5,7%	21,7%	-16,7%
EQT3	4,6%	24,5%	-19,8%
EZTC3	10,1%	19,4%	-15,9%
FLRV3	7,8%	12,9%	-10,5%
GGBR4	7,8%	16,5%	-13,4%
GOAU4	7,1%	18,9%	-15,7%
GOLL4	16,5%	36,2%	-22,0%
HAPV3	15,3%	20,8%	-16,2%
HYPE3	6,0%	17,5%	-13,8%
IGTI11	5,9%	14,5%	-12,6%
IRBR3	15,0%	36,0%	-28,7%
ITSA4	3,5%	13,9%	-11,4%
ITUB4	4,2%	14,7%	-11,8%
JBSS3	6,6%	23,8%	-18,1%
JHSF3	9,1%	27,8%	-18,4%
KLBN11	5,8%	15,7%	-12,5%
LCAM3	1,7%	24,7%	-18,2%
LREN3	7,5%	18,5%	-14,1%
LWSA3	14,7%	32,3%	-25,2%
MGLU3	21,0%	31,9%	-21,7%
MRF3	8,6%	24,7%	-17,8%
MRVE3	13,6%	23,0%	-17,5%
MULT3	5,7%	18,6%	-14,5%
NTCO3	16,0%	0,0%	-0,8%
PCAR3	9,6%	0,0%	0,0%
PETR3	9,9%	21,1%	-17,5%
PETR4	9,9%	20,1%	-17,5%
PETZ3	15,6%	15,9%	-13,2%
POS3	12,9%	38,9%	-25,4%
PRIQ3	9,2%	49,4%	-30,2%
QUAL3	11,3%	21,3%	-17,3%
RADL3	5,4%	26,5%	-18,3%
RAIL3	5,8%	1,2%	-0,5%
RDOR3	10,0%	11,6%	-10,1%
RENT3	6,5%	21,0%	-15,8%
RRRP3	9,1%	17,6%	-14,5%
SANB11	4,2%	13,1%	-11,1%
SBSP3	6,0%	15,0%	-13,3%
SLCE3	7,7%	21,2%	-15,8%
SOMA3	10,3%	16,1%	-12,0%
SULA11	9,5%	15,4%	-12,4%
SUZB3	6,7%	15,8%	-12,3%
TAEE11	3,8%	17,0%	-13,5%
TIMS3	3,9%	0,0%	0,0%
TOTS3	8,5%	14,7%	-12,3%
UGPA3	6,6%	17,0%	-14,0%
USIM5	11,7%	22,4%	-17,0%
VALE3	8,1%	17,7%	-14,7%
VBBR3	7,7%	20,6%	-15,5%
VIIA3	18,6%	15,7%	-14,2%
VIVT3	4,0%	10,5%	-8,9%
WEGE3	6,1%	21,5%	-16,6%
YDUQ3	0,0%	24,2%	-18,9%
ETF			
BOVA11	4,1%	9,9%	-9,6%
BOVV11	4,0%	11,2%	-12,1%
Spots			
USD/BRL	3,3%	7,6%	-6,2%
Ibovespa	4,0%	10,6%	-10,6%
ETTJ (bps)			
Pré 1 ano	24,37	164,36	-126,77
Pré 3 anos	48,55	161,04	-121,31
Pré 5 anos	47,99	158,67	-123,10
Cupom de IPCA 1 ano	37,46	83,73	-75,49
Cupom de IPCA 5 anos	29,74	102,05	-93,46
Cupom de IPCA 10 anos	22,36	133,55	-129,24
Cupom de IPCA 15,5 anos	18,94	126,02	-124,25