

INDIVIDUAL DAY-TRADE STATISTICS

Trimester (September/October/November) - 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%	14,00	-10,00	52%	48%	13,00	-9,00
ALPA4	61%	39%	54,55	-44,83	56%	44%	67,17	-57,00
AMER3	59%	41%	90,00	-82,25	55%	45%	109,00	-107,60
ARZZ3	62%	38%	79,25	-71,75	55%	45%	119,09	-92,50
ASAI3	59%	41%	38,22	-29,38	56%	44%	49,00	-35,00
AZUL4	61%	39%	73,08	-60,39	58%	42%	103,00	-77,90
B3SA3	63%	37%	30,00	-17,46	57%	43%	36,50	-16,00
BBAS3	58%	42%	40,20	-33,50	54%	46%	44,00	-38,00
BBDC3	62%	38%	21,08	-9,75	55%	45%	22,00	-7,32
BBD44	62%	38%	30,00	-17,89	56%	44%	35,00	-18,00
BBSE3	58%	42%	19,95	-16,85	55%	45%	29,20	-20,80
BEEF3	62%	38%	51,12	-32,75	59%	41%	62,00	-34,06
BPAC11	63%	37%	60,00	-42,75	57%	43%	71,10	-48,00
BPAN4	63%	37%	30,00	-32,43	59%	41%	47,50	-30,00
BRAP4	59%	41%	34,67	-26,42	56%	44%	50,00	-27,40
BRFS3	62%	38%	49,66	-36,70	55%	45%	57,75	-48,00
BRKM5	59%	41%	60,00	-55,30	58%	42%	110,00	-63,00
BRML3	61%	39%	28,30	-21,00	54%	46%	31,72	-18,00
CASH3	59%	41%	40,00	-10,00	53%	47%	48,32	-7,20
CCRO3	58%	42%	25,49	-26,50	55%	45%	30,00	-32,00
CIEL3	61%	39%	40,00	-20,77	56%	44%	42,87	-20,00
CMIG4	57%	43%	18,42	-12,00	53%	47%	22,00	-13,00
CMIN3	59%	41%	27,43	-9,82	56%	44%	32,00	-7,00
COGN3	63%	37%	60,00	-32,00	57%	43%	60,00	-25,00
CPFE3	61%	39%	17,24	-21,35	55%	45%	29,45	-20,00
CPL66	55%	45%	11,15	-3,53	49%	51%	11,00	-2,45
CRFB3	58%	42%	30,75	-32,00	53%	47%	34,58	-50,00
CSAN3	62%	38%	40,14	-31,75	59%	41%	48,00	-30,00
CSNA3	60%	40%	59,40	-49,00	58%	42%	80,00	-52,00
CVCB3	61%	39%	60,00	-53,54	60%	40%	76,25	-60,00
CYRE3	58%	42%	40,00	-33,50	57%	43%	55,20	-42,00
DXCO3	63%	37%	39,28	-31,25	63%	37%	42,00	-29,00
ECOR3	61%	39%	32,51	-23,33	57%	43%	44,74	-23,00
EGIE3	60%	40%	18,25	-13,74	53%	47%	20,00	-9,00
ELET3	60%	40%	59,50	-45,11	55%	45%	74,00	-53,00
ELET6	57%	43%	61,42	-55,50	56%	44%	60,00	-64,00
EMBR3	58%	42%	35,46	-27,25	56%	44%	42,00	-34,00
ENBR3	58%	42%	11,00	-9,07	53%	47%	14,00	-7,03
ENEV3	65%	35%	39,34	-27,50	62%	38%	54,00	-28,00
ENGI11	63%	37%	38,10	-30,72	60%	40%	49,24	-43,02
EQTL3	60%	40%	42,75	-27,00	52%	48%	52,00	-39,27
EZTC3	60%	40%	35,50	-45,53	57%	43%	52,00	-48,00
FLRY3	62%	38%	24,08	-22,52	58%	42%	28,94	-21,34
GGBR4	59%	41%	46,50	-31,50	57%	43%	47,42	-41,06
GOAU4	61%	39%	20,39	-12,00	56%	44%	23,92	-10,10
GOLL4	60%	40%	70,50	-59,19	58%	42%	80,00	-57,00
HAPV3	65%	35%	57,64	-28,00	59%	41%	50,00	-25,00
HYPE3	56%	44%	44,44	-41,00	52%	48%	54,50	-60,50
IGTI11	59%	41%	38,42	-16,11	49%	51%	30,40	-11,68
IRBR3	49%	51%	42,75	-6,53	45%	55%	40,00	-5,00
ITSA4	58%	42%	11,55	-4,31	49%	51%	7,00	-3,00
ITUB4	56%	44%	28,00	-21,75	51%	49%	27,00	-20,00
JBSS3	60%	40%	50,75	-37,89	56%	44%	63,00	-50,00
KLBN11	58%	42%	30,25	-25,00	53%	47%	33,88	-26,18
LREN3	59%	41%	46,44	-39,20	56%	44%	55,00	-40,00
LWSA3	62%	38%	77,00	-70,25	58%	42%	104,50	-95,18
MGLU3	59%	41%	75,00	-49,50	55%	45%	80,00	-42,93
MRFG3	61%	39%	52,50	-44,75	59%	41%	65,57	-41,22
MRVE3	62%	38%	46,88	-33,55	60%	40%	59,17	-32,00
MULT3	61%	39%	31,42	-35,75	55%	45%	40,31	-41,50
NTCO3	64%	36%	74,96	-50,16	63%	37%	106,00	-68,17
PCAR3	61%	39%	37,92	-38,53	58%	42%	65,54	-54,00
PETR3	58%	42%	48,00	-34,98	54%	46%	44,00	-36,00
PETR4	58%	42%	50,07	-38,31	52%	48%	60,40	-50,00
PETZ3	63%	37%	57,58	-40,00	60%	40%	74,70	-40,00
POSI3	61%	39%	48,79	-49,56	57%	43%	60,00	-60,00
PRI03	60%	40%	81,61	-62,00	57%	43%	98,28	-69,53
QUAL3	62%	38%	37,08	-43,75	57%	43%	53,00	-46,00
RADL3	61%	39%	28,41	-24,30	58%	42%	40,00	-33,00
RAIL3	62%	38%	46,30	-37,00	59%	41%	55,00	-48,00
RAIZ4	69%	31%	48,24	-16,49	65%	35%	57,14	-12,00
RDOR3	62%	38%	83,50	-74,15	60%	40%	126,50	-82,50
RENT3	60%	40%	81,00	-60,31	56%	44%	111,00	-65,13
RRRP3	59%	41%	90,19	-73,25	56%	44%	110,00	-95,00
SANB11	59%	41%	23,70	-18,50	57%	43%	37,46	-22,00
SBSP3	60%	40%	79,87	-60,00	57%	43%	100,15	-69,17
SLCE3	60%	40%	49,26	-48,75	56%	44%	60,00	-62,00
SMT03	58%	42%	46,96	-54,75	55%	45%	65,00	-67,38
SOMA3	64%	36%	49,48	-45,00	60%	40%	68,00	-50,00
SULA11	62%	38%	50,85	-40,25	59%	41%	71,94	-42,50
SUZB3	59%	41%	65,02	-46,25	55%	45%	85,00	-53,00
TAEI11	55%	45%	13,93	-8,50	49%	51%	16,00	-4,25
TIMS3	60%	40%	16,23	-13,00	57%	43%	18,99	-11,50
TOTS3	62%	38%	45,07	-36,00	58%	42%	63,97	-40,00

UGPA3		63%	37%	29,76	-20,97	60%	40%	49,00	-31,67
USIM5		62%	38%	48,72	-28,19	59%	41%	60,00	-29,00
VALE3		60%	40%	75,79	-62,50	56%	44%	80,40	-75,00
VBBR3		62%	38%	35,00	-30,34	61%	39%	52,97	-35,00
VIIA3		62%	38%	80,00	-60,00	59%	41%	100,00	-54,00
VIVT3		60%	40%	20,55	-14,79	56%	44%	23,16	-16,00
WEGE3		59%	41%	41,25	-39,50	58%	42%	64,00	-40,00
YDUQ3		60%	40%	60,75	-57,28	59%	41%	113,00	-87,75
ETF									
BOVA11		57%	43%	12,32	-12,87	49%	51%	25,35	-35,91
BOVV11		70%	30%	34,96	-101,96	65%	35%	95,53	-10,18
Futures	Expiration Date								
WDO	1º vencimento	54%	46%	115,00	-175,00	31%	69%	165,00	-340,00
WIN	1º vencimento	56%	44%	80,70	-123,00	34%	66%	111,00	-243,00
Call Options	Delta Interval (%)								
BBA53	0 < Δ ≤ 20	61%	39%	29,38	-26,05	49%	51%	83,69	-34,00
BBA53	20 < Δ ≤ 40	60%	40%	74,96	-48,25	57%	43%	78,50	-66,10
BBA53	40 < Δ ≤ 60	60%	40%	97,42	-37,00	64%	36%	97,35	-38,33
BBA53	60 < Δ ≤ 80	71%	29%	119,32	-30,25	71%	29%	120,50	-41,15
BBA53	80 < Δ ≤ 100	59%	41%	81,04	-30,00	59%	41%	129,75	-30,62
MGLU3	0 < Δ ≤ 20	63%	37%	50,00	-28,50	50%	50%	120,00	-100,00
MGLU3	20 < Δ ≤ 40	59%	41%	69,19	-62,25	58%	42%	120,00	-100,00
MGLU3	40 < Δ ≤ 60	60%	40%	73,50	-63,06	64%	36%	100,00	-80,00
MGLU3	60 < Δ ≤ 80	60%	40%	81,62	-50,00	74%	26%	100,00	-61,50
MGLU3	80 < Δ ≤ 100	53%	47%	76,75	-45,00	66%	34%	108,33	-53,00
PETRA	0 < Δ ≤ 20	55%	45%	40,00	-22,00	53%	47%	141,32	-74,00
PETRA	20 < Δ ≤ 40	60%	40%	100,00	-99,75	58%	42%	169,00	-130,00
PETRA	40 < Δ ≤ 60	63%	37%	100,00	-95,67	65%	35%	169,50	-102,95
PETRA	60 < Δ ≤ 80	66%	34%	155,89	-130,50	69%	31%	199,00	-130,00
PETRA	80 < Δ ≤ 100	65%	35%	112,54	-137,25	62%	38%	204,74	-85,00



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Call Options	Delta Interval (%)								
VALE3	0 < Δ ≤ 20	59%	41%	61,25	-61,71	58%	42%	130,00	-119,15
VALE3	20 < Δ ≤ 40	63%	37%	151,00	-141,15	64%	36%	250,00	-180,00
VALE3	40 < Δ ≤ 60	66%	34%	147,50	-148,25	68%	32%	236,78	-174,30
VALE3	60 < Δ ≤ 80	70%	30%	183,50	-179,89	71%	29%	330,00	-263,26
VALE3	80 < Δ ≤ 100	74%	26%	182,80	-201,00	63%	37%	292,83	-300,00
VIIA3	0 < Δ ≤ 20	67%	33%	52,00	-10,00	57%	43%	104,89	-40,00
VIIA3	20 < Δ ≤ 40	59%	41%	50,20	-24,48	55%	45%	100,00	-44,84
VIIA3	40 < Δ ≤ 60	60%	40%	82,04	-30,00	63%	37%	97,20	-50,08
VIIA3	60 < Δ ≤ 80	59%	41%	78,75	-46,12	71%	29%	100,00	-60,00
VIIA3	80 < Δ ≤ 100	46%	54%	56,00	-25,71	57%	43%	75,00	-28,63
Put Options	Delta Interval (%)								
BBA53	0 < Δ ≤ 20	56%	44%	22,75	-17,30	50%	50%	42,00	-30,00
BBA53	20 < Δ ≤ 40	56%	44%	45,45	-56,28	59%	41%	81,97	-80,00
BBA53	40 < Δ ≤ 60	67%	33%	82,00	-50,27	66%	34%	118,79	-33,38
BBA53	60 < Δ ≤ 80	60%	40%	75,00	-40,50	65%	35%	42,50	-32,00
BBA53	80 < Δ ≤ 100	53%	47%	143,75	-25,00	57%	43%	150,00	-36,50
MGLU3	0 < Δ ≤ 20	66%	34%	25,92	-26,50	58%	42%	61,89	-46,00
MGLU3	20 < Δ ≤ 40	58%	42%	50,00	-55,00	53%	47%	57,17	-63,00
MGLU3	40 < Δ ≤ 60	65%	35%	50,25	-40,00	67%	33%	100,00	-50,28
MGLU3	60 < Δ ≤ 80	65%	35%	57,43	-17,75	71%	29%	60,00	-27,50
MGLU3	80 < Δ ≤ 100	45%	55%	21,48	-16,49	56%	44%	90,00	-60,00
PETRA	0 < Δ ≤ 20	58%	42%	51,22	-40,64	52%	48%	103,00	-72,00
PETRA	20 < Δ ≤ 40	59%	41%	85,88	-88,25	60%	40%	129,81	-100,00
PETRA	40 < Δ ≤ 60	64%	36%	99,01	-81,75	71%	29%	139,27	-100,00
PETRA	60 < Δ ≤ 80	65%	35%	140,00	-117,50	70%	30%	175,00	-100,00
PETRA	80 < Δ ≤ 100	66%	34%	108,94	-90,26	62%	38%	179,00	-129,00
VALE3	0 < Δ ≤ 20	52%	48%	63,50	-56,66	49%	51%	100,00	-114,00
VALE3	20 < Δ ≤ 40	60%	40%	121,67	-140,00	60%	40%	180,00	-202,00
VALE3	40 < Δ ≤ 60	67%	33%	133,82	-96,02	71%	29%	243,00	-99,63
VALE3	60 < Δ ≤ 80	74%	26%	152,40	-164,00	74%	26%	268,50	-150,00
VALE3	80 < Δ ≤ 100	62%	38%	134,13	-125,00	59%	41%	188,00	-135,50
VIIA3	0 < Δ ≤ 20	68%	32%	22,00	-7,05	55%	45%	96,25	-30,02
VIIA3	20 < Δ ≤ 40	61%	39%	53,75	-51,46	55%	45%	100,00	-56,74
VIIA3	40 < Δ ≤ 60	63%	37%	60,00	-33,50	63%	37%	100,00	-14,17
VIIA3	60 < Δ ≤ 80	67%	33%	99,60	-27,17	67%	33%	100,00	-30,50
VIIA3	80 < Δ ≤ 100	55%	45%	13,00	-10,00	49%	51%	45,50	-21,00



	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	5,1%	6,2%	-5,7%
ALPA4	13,3%	20,2%	-16,4%
AMER3	19,9%	30,2%	-22,3%
ARZZ3	10,7%	15,4%	-12,4%
ASAI3	8,5%	11,3%	-8,7%
AZUL4	15,2%	41,2%	-30,5%
B3SA3	12,4%	20,5%	-16,4%
BBAS3	8,2%	18,5%	-14,7%
BBDC3	10,3%	14,5%	-12,3%
BBDC4	10,7%	14,5%	-12,0%
BBSE3	6,3%	10,7%	-9,8%
BEEF3	11,7%	20,1%	-14,6%
BPAC11	9,2%	17,6%	-12,7%
BPAN4	11,9%	35,5%	-22,8%
BRAP4	8,1%	17,6%	-14,6%
BRFS3	12,1%	18,0%	-14,3%
BRKM5	11,8%	23,3%	-16,8%
BRML3	9,1%	21,9%	-16,0%
CASH3	14,3%	33,4%	-19,2%
CCRO3	7,8%	18,7%	-14,9%
CIEL3	10,0%	19,5%	-15,5%
CMIG4	9,4%	15,8%	-13,3%
CMIN3	11,3%	18,6%	-13,2%
COGN3	11,2%	26,0%	-20,5%
CPFE3	7,0%	14,5%	-12,0%
CPLE6	16,7%	14,8%	-12,3%
CRFB3	10,6%	11,9%	-10,0%
CSAN3	9,2%	18,6%	-15,6%
CSNA3	15,3%	22,4%	-17,0%
CVCB3	16,6%	34,9%	-23,8%
CYRE3	13,7%	26,9%	-19,9%
DXCO3	11,1%	20,0%	-16,4%
ECOR3	11,4%	17,0%	-14,2%
EGIE3	5,3%	18,1%	-14,3%
ELET3	8,6%	22,7%	-16,9%
ELET6	7,2%	19,6%	-15,2%
EMBR3	10,4%	20,1%	-15,8%
ENBR3	5,2%	14,6%	-12,4%
ENEV3	7,6%	33,2%	-26,4%
ENG11	6,7%	21,7%	-16,7%
EQTL3	6,9%	24,5%	-19,7%
EZTC3	11,4%	19,5%	-15,9%
FLRY3	6,6%	12,7%	-10,4%
GGBR4	9,5%	16,5%	-13,4%
GOAU4	7,9%	18,9%	-15,6%
GOLL4	14,5%	36,0%	-22,0%
HAPV3	14,3%	20,8%	-16,9%
HYPE3	6,9%	17,4%	-13,7%
IGTI11	10,0%	14,0%	-11,3%
IRBR3	17,5%	35,7%	-29,5%
ITSA4	5,9%	13,8%	-11,3%
ITUB4	6,8%	14,7%	-11,8%
JBSS3	9,8%	23,8%	-18,1%
KLBN11	6,6%	15,6%	-12,5%
LREN3	11,3%	18,4%	-14,1%
LWSA3	16,8%	30,5%	-24,8%
MGLU3	18,0%	31,9%	-22,0%
MRFG3	11,7%	24,5%	-17,7%
MRVE3	10,5%	22,9%	-17,6%
MULT3	10,1%	18,6%	-14,5%
NTCO3	11,2%	0,1%	-1,0%
PCAR3	12,8%	0,0%	0,0%
PETR3	9,8%	21,1%	-17,6%
PETR4	10,4%	20,1%	-17,5%
PETZ3	12,9%	14,8%	-12,7%
POS13	12,8%	38,4%	-25,5%
PRI03	9,2%	48,6%	-30,0%
QUAL3	16,9%	21,7%	-17,9%
RADL3	8,0%	26,4%	-18,3%
RAIL3	9,1%	1,2%	-0,6%
RAIZ4	9,4%	12,5%	-11,7%
RDOR3	10,8%	11,0%	-9,7%
RENT3	9,9%	20,8%	-15,8%
RRRP3	12,3%	17,1%	-14,2%
SANB11	7,2%	13,1%	-11,1%
SBSP3	8,7%	15,3%	-13,4%
SLCE3	6,2%	21,2%	-15,7%
SMT03	12,6%	22,8%	-17,6%
SOMA3	13,0%	16,0%	-11,7%
SULA11	10,5%	15,3%	-12,4%
SUZB3	5,9%	15,7%	-12,3%
TAEF11	5,6%	16,9%	-13,5%
TIMS3	5,3%	0,1%	0,0%
TOTS3	11,2%	14,7%	-12,3%
UGPA3	11,1%	17,1%	-14,0%
USIM5	12,3%	22,3%	-16,9%
VALE3	9,6%	17,7%	-14,7%
VBBR3	10,1%	20,1%	-15,3%

VIIA3	16,0%	18,1%	-16,4%
VIVT3	4,6%	10,7%	-9,1%
WEGE3	8,3%	21,6%	-16,5%
YDUQ3	0,0%	24,3%	-18,9%
ETF			
BOVA11	6,0%	9,9%	-9,5%
BOVV11	5,8%	11,0%	-12,0%
Spots			
USD/BRL	4,0%	7,6%	-6,2%
Ibovespa	9,9%	10,6%	-10,6%
ETIJ (bps)			
Pré 1 ano	67,57	171,00	-131,96
Pré 3 anos	180,55	191,89	-143,02
Pré 5 anos	178,42	187,25	-143,24
Cupom de IPCA 1 ano	65,42	85,71	-77,97
Cupom de IPCA 5 anos	40,00	101,67	-93,14
Cupom de IPCA 10 anos	30,15	133,05	-129,14
Cupom de IPCA 15,5 anos	25,91	125,65	-124,14