

**INDIVIDUAL DAY-TRADE STATISTICS**

Trimester (October/November/December) - 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	53%	47%	14,00	-9,00
ALPA4	61%	39%	54,00	-46,00	57%	43%	76,00	-67,00
AMER3	60%	40%	89,00	-78,61	56%	44%	109,00	-107,60
ARZZ3	60%	40%	81,50	-85,31	56%	44%	128,00	-116,00
ASAI3	60%	40%	40,00	-32,00	58%	42%	51,00	-38,50
AZUL4	61%	39%	75,83	-59,00	58%	42%	106,00	-75,50
B3SA3	63%	37%	30,00	-21,85	56%	44%	40,00	-22,00
BBAS3	58%	42%	40,00	-34,00	54%	46%	44,00	-38,00
BBDC3	62%	38%	16,00	-10,00	56%	44%	22,00	-7,32
BBDC4	60%	40%	36,00	-20,83	54%	46%	35,67	-24,00
BBSE3	59%	41%	20,81	-18,00	57%	43%	30,00	-15,50
BEEF3	61%	39%	53,50	-39,00	59%	41%	58,00	-40,00
BPAC11	62%	38%	67,67	-46,50	57%	43%	95,00	-56,00
BPAN4	61%	39%	25,25	-36,33	56%	44%	30,00	-35,75
BRAP4	59%	41%	35,22	-26,00	56%	44%	50,00	-27,40
BRFS3	62%	38%	55,00	-45,00	56%	44%	63,00	-56,00
BRKM5	60%	40%	55,00	-48,00	57%	43%	110,00	-59,50
BRML3	60%	40%	23,00	-23,52	55%	45%	25,70	-24,00
CASH3	62%	38%	40,00	-11,00	57%	43%	49,04	-8,00
CCRO3	58%	42%	23,50	-26,00	57%	43%	28,00	-32,00
CIEL3	62%	38%	40,71	-25,69	58%	42%	47,23	-22,00
CMIG4	59%	41%	20,00	-12,00	55%	45%	24,00	-13,00
CMIN3	60%	40%	30,00	-10,50	56%	44%	28,10	-9,00
COGN3	64%	36%	52,00	-34,50	58%	42%	60,00	-25,00
CPFE3	62%	38%	18,50	-25,00	58%	42%	30,18	-24,09
CPL6	58%	42%	14,49	-5,43	53%	47%	17,25	-4,00
CRFB3	60%	40%	32,11	-35,00	56%	44%	35,00	-50,00
CSAN3	61%	39%	40,00	-31,50	58%	42%	48,00	-30,00
CSNA3	61%	39%	60,00	-48,00	59%	41%	80,00	-50,00
CVCB3	60%	40%	60,00	-54,00	58%	42%	74,37	-71,99
CYRE3	58%	42%	41,50	-38,00	56%	44%	54,00	-42,00
DXCO3	64%	36%	41,00	-35,00	63%	37%	42,00	-29,00
ECOR3	61%	39%	27,00	-20,00	57%	43%	24,00	-20,00
EGIE3	61%	39%	20,02	-11,86	55%	45%	20,26	-9,00
ELET3	61%	39%	71,00	-51,50	57%	43%	90,00	-56,50
ELET6	57%	43%	68,00	-61,10	56%	44%	75,00	-64,00
EMBR3	59%	41%	37,00	-28,00	57%	43%	42,00	-31,00
ENBR3	60%	40%	12,00	-8,87	53%	47%	14,00	-7,03
ENEV3	64%	36%	38,51	-28,00	62%	38%	40,00	-25,50
ENGI11	66%	34%	38,17	-30,00	62%	38%	76,68	-36,50
EQTL3	60%	40%	41,50	-30,00	53%	47%	44,00	-44,00
EZTC3	60%	40%	36,00	-39,00	56%	44%	50,00	-43,50
FLRY3	61%	39%	21,00	-24,00	57%	43%	24,00	-23,00
GGBR4	59%	41%	50,00	-36,00	57%	43%	64,00	-44,00
GOAU4	60%	40%	26,00	-15,00	55%	45%	23,92	-12,00
GOLL4	60%	40%	64,00	-54,00	59%	41%	80,00	-57,00
HAPV3	66%	34%	54,00	-28,00	61%	39%	51,05	-25,00
HYPE3	58%	42%	46,60	-42,00	54%	46%	55,25	-60,50
IGTI11	58%	42%	37,90	-19,14	48%	52%	30,00	-10,60
IRBR3	51%	49%	40,00	-4,58	45%	55%	30,00	-4,20
ITSA4	58%	42%	11,39	-5,00	49%	51%	9,00	-3,00
ITUB4	56%	44%	29,50	-23,00	51%	49%	27,00	-24,00
JBSS3	60%	40%	53,00	-40,00	56%	44%	70,82	-50,00
KLBN11	58%	42%	30,00	-25,00	54%	46%	35,00	-25,75
LREN3	57%	43%	48,20	-43,00	54%	46%	55,00	-50,00
LWSA3	61%	39%	76,00	-82,36	59%	41%	104,50	-97,50
MGLU3	59%	41%	77,77	-50,00	55%	45%	80,00	-49,00
MRF3	62%	38%	53,00	-45,00	60%	40%	70,00	-44,00
MRVE3	63%	37%	41,50	-30,50	59%	41%	50,00	-30,00
MULT3	60%	40%	39,00	-40,00	56%	44%	50,00	-41,50
NTCO3	63%	37%	77,00	-57,00	62%	38%	106,00	-75,00
PCAR3	61%	39%	44,00	-40,00	58%	42%	65,00	-54,00
PETR3	58%	42%	44,00	-34,96	54%	46%	46,25	-36,00
PETR4	57%	43%	47,00	-38,00	52%	48%	60,40	-50,00
PETZ3	63%	37%	60,00	-50,00	61%	39%	80,00	-44,78
POSI3	62%	38%	44,50	-51,00	57%	43%	60,00	-60,00
PRI03	61%	39%	85,00	-55,00	57%	43%	102,00	-60,00
QUAL3	62%	38%	38,50	-42,50	58%	42%	60,00	-46,00
RADL3	62%	38%	33,00	-28,50	57%	43%	50,40	-33,00
RAIL3	60%	40%	46,00	-38,50	58%	42%	55,00	-50,94
RAIZ4	68%	32%	39,50	-15,62	64%	36%	42,50	-12,00
RDOR3	62%	38%	92,00	-70,00	60%	40%	125,00	-82,50
RENT3	59%	41%	84,00	-68,25	56%	44%	111,00	-78,00
RRRP3	60%	40%	98,00	-70,00	56%	44%	110,00	-95,00
SANB11	57%	43%	20,50	-19,00	55%	45%	37,46	-22,00
SBS3	61%	39%	85,50	-60,00	57%	43%	120,00	-72,03
SICE3	62%	38%	48,00	-41,00	57%	43%	60,00	-62,00
SMT03	58%	42%	48,00	-49,00	57%	43%	77,00	-64,00
SOMA3	62%	38%	53,00	-46,00	61%	39%	68,00	-52,00
SULA11	61%	39%	50,00	-51,67	58%	42%	68,50	-55,00
SUZB3	61%	39%	71,50	-46,00	57%	43%	86,00	-56,50
TAE11	56%	44%	15,00	-8,00	51%	49%	16,00	-5,00
TIMS3	61%	39%	17,94	-14,00	58%	42%	18,99	-11,50
TOTS3	60%	40%	44,00	-37,00	58%	42%	58,31	-53,00

UGPA3		63%	37%	34,25	-26,00	60%	40%	49,00	-33,00
USIM5		64%	36%	48,00	-28,00	60%	40%	63,55	-28,00
VALE3		61%	39%	77,50	-62,00	57%	43%	87,00	-75,00
VBBR3		63%	37%	33,00	-32,00	60%	40%	50,00	-35,00
VIIA3		62%	38%	80,00	-60,00	59%	41%	100,00	-60,00
VIVT3		60%	40%	22,00	-16,52	56%	44%	19,00	-16,00
WEGE3		60%	40%	46,27	-40,00	58%	42%	64,00	-41,00
YDUQ3		62%	38%	75,00	-59,00	60%	40%	113,00	-75,00
ETF									
BOVA11		58%	42%	11,55	-12,86	49%	51%	26,51	-45,18
BOVV11		69%	31%	34,90	-107,25	65%	35%	31,28	-17,80
Futures	Expiration Date								
WDO	1º vencimento	54%	46%	115,00	-175,00	31%	69%	165,00	-310,00
WIN	1º vencimento	57%	43%	87,00	-124,00	35%	65%	120,00	-237,00
Call Options	Delta Interval (%)								
BBAS3	0 < Δ ≤ 20	64%	36%	30,00	-26,66	53%	47%	83,69	-34,00
BBAS3	20 < Δ ≤ 40	65%	35%	74,50	-47,00	61%	39%	78,50	-50,00
BBAS3	40 < Δ ≤ 60	68%	32%	100,00	-60,00	67%	33%	141,00	-40,00
BBAS3	60 < Δ ≤ 80	73%	27%	143,50	-33,60	74%	26%	150,00	-45,50
BBAS3	80 < Δ ≤ 100	61%	39%	89,50	-35,00	68%	32%	129,75	-52,50
MGLU3	0 < Δ ≤ 20	68%	32%	40,00	-34,17	53%	47%	112,14	-100,00
MGLU3	20 < Δ ≤ 40	61%	39%	75,00	-78,26	55%	45%	111,00	-120,50
MGLU3	40 < Δ ≤ 60	60%	40%	82,99	-66,00	64%	36%	110,00	-100,00
MGLU3	60 < Δ ≤ 80	64%	36%	80,00	-59,50	75%	25%	100,00	-63,33
MGLU3	80 < Δ ≤ 100	56%	44%	73,21	-41,25	63%	37%	79,63	-39,50
PETRA4	0 < Δ ≤ 20	57%	43%	40,00	-36,69	51%	49%	124,01	-90,00
PETRA4	20 < Δ ≤ 40	62%	38%	100,00	-100,00	59%	41%	170,00	-131,67
PETRA4	40 < Δ ≤ 60	64%	36%	120,00	-107,84	65%	35%	180,00	-112,07
PETRA4	60 < Δ ≤ 80	68%	32%	160,00	-150,00	70%	30%	199,00	-156,00
PETRA4	80 < Δ ≤ 100	68%	32%	120,00	-125,00	66%	34%	249,23	-120,00



### INDIVIDUAL DAY-TRADE STATISTICS

Trimester (October/November/December) - 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	60%	40%	50,57	-60,00	58%	42%	130,00	-101,25
VALE3	20 < Δ ≤ 40	64%	36%	152,00	-140,00	66%	34%	258,00	-172,00
VALE3	40 < Δ ≤ 60	68%	32%	150,00	-152,00	69%	31%	280,00	-198,00
VALE3	60 < Δ ≤ 80	74%	26%	192,00	-145,00	75%	25%	330,00	-160,36
VALE3	80 < Δ ≤ 100	73%	27%	204,57	-156,00	68%	32%	435,00	-300,00
VIIA3	0 < Δ ≤ 20	70%	30%	43,26	-17,00	60%	40%	101,00	-40,00
VIIA3	20 < Δ ≤ 40	62%	38%	37,00	-38,70	58%	42%	100,00	-50,00
VIIA3	40 < Δ ≤ 60	64%	36%	89,15	-36,08	69%	31%	130,00	-60,00
VIIA3	60 < Δ ≤ 80	65%	35%	90,74	-63,51	74%	26%	100,00	-60,00
VIIA3	80 < Δ ≤ 100	43%	57%	56,00	-35,76	55%	45%	75,00	-40,00
Put Options	Delta Interval (%)								
BBAS3	0 < Δ ≤ 20	56%	44%	27,00	-26,00	52%	48%	49,00	-39,50
BBAS3	20 < Δ ≤ 40	59%	41%	50,50	-49,50	58%	42%	81,97	-80,00
BBAS3	40 < Δ ≤ 60	71%	29%	78,69	-61,50	69%	31%	99,50	-33,38
BBAS3	60 < Δ ≤ 80	63%	37%	121,00	-40,50	74%	26%	76,00	-43,50
BBAS3	80 < Δ ≤ 100	61%	39%	89,50	-12,00	69%	31%	163,50	-57,00
MGLU3	0 < Δ ≤ 20	73%	27%	29,80	-29,29	60%	40%	84,00	-46,00
MGLU3	20 < Δ ≤ 40	60%	40%	50,00	-55,50	55%	45%	60,00	-63,00
MGLU3	40 < Δ ≤ 60	69%	31%	73,33	-46,48	71%	29%	100,00	-40,00
MGLU3	60 < Δ ≤ 80	68%	32%	60,00	-23,67	76%	24%	60,00	-27,50
MGLU3	80 < Δ ≤ 100	56%	44%	28,00	-9,50	63%	37%	124,00	-60,00
PETRA4	0 < Δ ≤ 20	59%	41%	50,00	-50,00	49%	51%	97,00	-72,00
PETRA4	20 < Δ ≤ 40	60%	40%	80,00	-91,41	60%	40%	129,81	-100,00
PETRA4	40 < Δ ≤ 60	66%	34%	88,50	-83,50	72%	28%	152,14	-100,00
PETRA4	60 < Δ ≤ 80	66%	34%	133,36	-90,00	70%	30%	180,00	-110,00
PETRA4	80 < Δ ≤ 100	65%	35%	109,00	-66,25	62%	38%	179,00	-87,00
VALE3	0 < Δ ≤ 20	53%	47%	67,00	-61,00	52%	48%	100,00	-100,00
VALE3	20 < Δ ≤ 40	62%	38%	127,50	-145,00	63%	37%	182,50	-176,50
VALE3	40 < Δ ≤ 60	69%	31%	132,00	-90,00	70%	30%	219,00	-90,00
VALE3	60 < Δ ≤ 80	75%	25%	150,00	-154,30	77%	23%	268,50	-150,00
VALE3	80 < Δ ≤ 100	63%	37%	166,78	-116,62	63%	37%	206,47	-31,00
VIIA3	0 < Δ ≤ 20	73%	27%	20,00	-22,25	54%	46%	137,50	-40,00
VIIA3	20 < Δ ≤ 40	67%	33%	52,03	-80,00	59%	41%	100,00	-77,33
VIIA3	40 < Δ ≤ 60	61%	39%	60,00	-45,75	64%	36%	100,00	-50,00
VIIA3	60 < Δ ≤ 80	64%	36%	60,00	-47,50	67%	33%	100,00	-60,00
VIIA3	80 < Δ ≤ 100	58%	42%	11,25	-9,83	52%	48%	60,00	-21,00



	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
<b>Ibovespa Stocks</b>			
ABEV3	4,1%	6,3%	-5,8%
ALPA4	12,6%	20,2%	-16,4%
AMER3	16,7%	30,2%	-22,3%
ARZZ3	9,9%	15,3%	-12,3%
ASAI3	7,3%	11,2%	-8,6%
AZUL4	14,1%	40,8%	-30,4%
B3SA3	12,0%	20,6%	-16,4%
BBAS3	7,4%	18,4%	-14,7%
BBDC3	7,5%	14,5%	-12,3%
BBDC4	8,0%	14,5%	-11,9%
BBSE3	5,0%	10,6%	-9,8%
BEEF3	8,2%	19,9%	-14,5%
BPAC11	11,5%	17,9%	-13,1%
BPAN4	11,9%	35,3%	-22,7%
BRAP4	6,1%	17,6%	-14,6%
BRFS3	13,5%	18,1%	-14,4%
BRKM5	9,8%	23,2%	-16,8%
BRML3	8,2%	21,8%	-16,0%
CASH3	13,1%	33,2%	-19,2%
CCRO3	8,1%	18,6%	-14,9%
CIEL3	9,3%	19,4%	-15,5%
CMIG4	7,9%	15,8%	-13,2%
CMIN3	9,2%	19,7%	-13,7%
COGN3	10,6%	26,0%	-20,5%
CPFE3	6,7%	14,5%	-12,0%
CPLE6	10,0%	14,7%	-12,3%
CRFB3	8,3%	11,8%	-10,0%
CSAN3	7,6%	18,6%	-15,5%
CSNA3	10,4%	22,4%	-16,9%
CVCB3	16,9%	35,0%	-23,9%
CYRE3	11,8%	26,8%	-19,9%
DXCO3	10,4%	20,0%	-16,5%
ECOR3	12,0%	17,2%	-14,3%
EGIE3	4,2%	18,0%	-14,3%
ELET3	6,5%	22,7%	-16,9%
ELET6	5,9%	19,6%	-15,2%
EMBR3	7,1%	20,0%	-15,8%
ENBR3	5,1%	14,6%	-12,3%
ENEV3	7,8%	33,2%	-26,4%
ENGI11	5,7%	21,6%	-16,7%
EQTL3	5,4%	24,4%	-19,6%
EZTC3	10,7%	19,4%	-15,8%
FLRY3	7,6%	12,6%	-10,4%
GGBR4	7,8%	16,5%	-13,3%
GOAU4	7,2%	18,9%	-15,6%
GOLL4	15,3%	35,8%	-22,0%
HAPV3	12,7%	20,6%	-16,7%
HYPE3	5,5%	17,3%	-13,7%
IGTI11	9,7%	13,1%	-10,5%
IRBR3	23,2%	36,9%	-29,7%
ITSA4	5,4%	13,8%	-11,3%
ITUB4	6,0%	14,6%	-11,8%
JBSS3	7,3%	23,7%	-18,0%
KLBN11	6,2%	15,5%	-12,5%
LREN3	11,5%	18,4%	-14,1%
LWSA3	12,9%	30,3%	-24,2%
MGLU3	17,9%	31,8%	-22,1%
MRFG3	12,7%	24,5%	-17,7%
MRVE3	10,9%	22,7%	-17,6%
MULT3	9,9%	18,5%	-14,5%
NTCO3	13,6%	0,1%	-1,0%
PCAR3	11,7%	0,0%	-0,2%
PETR3	9,7%	21,1%	-17,6%
PETR4	9,3%	20,1%	-17,5%
PETZ3	13,3%	14,6%	-12,4%
POS3	14,5%	38,5%	-25,5%
PRIO3	7,8%	48,4%	-30,0%
QUAL3	17,0%	22,1%	-18,0%
RADL3	6,6%	26,4%	-18,3%
RAIL3	8,7%	1,2%	-0,6%
RAIZ4	8,7%	12,2%	-11,5%
RDOR3	10,9%	10,7%	-9,4%
RENT3	10,1%	20,7%	-15,8%
RRRP3	10,3%	17,2%	-14,2%
SANB11	5,9%	13,1%	-11,1%
SBSP3	7,1%	15,2%	-13,3%
SLCE3	6,8%	21,1%	-15,7%
SMTO3	10,1%	22,7%	-17,6%
SOMA3	11,7%	15,6%	-11,6%
SULA11	10,5%	15,4%	-12,4%
SUZB3	6,7%	15,7%	-12,3%
TAEF11	4,6%	16,8%	-13,4%
TIMS3	4,2%	0,0%	0,0%
TOTS3	10,4%	14,7%	-12,3%
UGPA3	8,7%	17,1%	-14,0%
USIM5	10,0%	22,3%	-16,9%
VALE3	6,4%	17,7%	-14,7%
VBBR3	8,3%	19,8%	-15,2%

VIIA3	18,0%	19,1%	-17,0%
VIVT3	4,6%	10,7%	-9,1%
WEGE3	5,9%	21,6%	-16,5%
YDUQ3	0,0%	24,3%	-18,9%
<b>ETF</b>			
BOVA11	4,9%	9,8%	-9,5%
BOVV11	4,5%	10,9%	-11,9%
<b>Spots</b>			
USD/BRL	3,6%	7,6%	-6,2%
Ibovespa	4,6%	13,8%	-13,6%
<b>ETTJ (bps)</b>			
Pré 1 ano	44,89	164,04	-127,01
Pré 3 anos	139,01	189,51	-141,62
Pré 5 anos	138,65	188,30	-144,27
<b>Cupom de IPCA 1 ano</b>	48,14	85,61	-78,08
<b>Cupom de IPCA 5 anos</b>	29,81	101,45	-93,01
<b>Cupom de IPCA 10 anos</b>	22,55	133,01	-129,09
<b>Cupom de IPCA 15,5 anos</b>	19,38	125,67	-124,06