

INDIVIDUAL DAY-TRADE STATISTICS
Trimester (April/May/June) - 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		57%	43%	14,86	-8,72	50%	50%	12,93	-7,35
ALPA4		57%	43%	49,69	-45,46	54%	46%	60,65	-56,92
AMER3		58%	42%	79,02	-70,03	53%	47%	100,57	-91,67
ASAI3		57%	43%	29,96	-24,48	50%	50%	39,68	-28,53
AZUL4		58%	42%	72,53	-64,53	56%	44%	100,47	-79,80
B3SA3		58%	42%	24,00	-14,60	51%	49%	23,43	-16,13
BBAS3		58%	42%	38,14	-28,13	54%	46%	38,73	-31,00
BBDC3		60%	40%	19,46	-7,42	54%	46%	19,50	-6,00
BBDC4		58%	42%	26,97	-17,39	52%	48%	28,00	-18,00
BBSE3		56%	44%	20,16	-17,63	52%	48%	25,87	-20,38
BEEF3		58%	42%	40,58	-30,95	56%	44%	50,44	-36,00
BIDI11		57%	43%	85,00	-79,76	53%	47%	94,50	-100,08
BPAC11		60%	40%	63,04	-40,58	55%	45%	68,00	-41,00
BPAN4		58%	42%	40,46	-37,35	56%	44%	57,41	-41,85
BRAP4		57%	43%	32,35	-30,00	53%	47%	38,69	-29,20
BRFS3		60%	40%	54,71	-30,90	60%	40%	63,02	-40,42
BRKM5		57%	43%	61,88	-58,41	53%	47%	73,63	-63,91
BRML3		58%	42%	29,75	-20,04	54%	46%	32,81	-21,67
CASH3		54%	46%	41,88	-20,34	50%	50%	46,92	-20,08
CCRO3		58%	42%	22,87	-18,66	52%	48%	31,88	-20,00
CIEL3		56%	44%	31,16	-9,51	49%	51%	29,40	-9,00
CMIG4		56%	44%	16,77	-11,03	49%	51%	19,77	-13,43
CMIN3		58%	42%	21,94	-12,79	52%	48%	23,04	-10,10
COGN3		60%	40%	60,00	-20,42	53%	47%	60,00	-20,39
CPFE3		55%	45%	24,14	-30,17	54%	46%	39,76	-37,00
CPLE6		56%	44%	11,00	-4,84	48%	52%	10,82	-2,54
CRFB3		56%	44%	28,91	-28,00	52%	48%	37,83	-36,77
CSAN3		58%	42%	36,24	-30,05	52%	48%	45,11	-33,12
CSNA3		57%	43%	65,74	-55,93	55%	45%	79,68	-70,00
CVCB3		56%	44%	63,94	-63,58	54%	46%	77,73	-75,04
CYRE3		54%	46%	29,97	-30,63	49%	51%	30,42	-30,18
DXCO3		62%	38%	28,38	-22,10	59%	41%	43,92	-31,11
ECOR3		58%	42%	23,60	-14,65	50%	50%	31,69	-14,00
EGIE3		55%	45%	20,23	-16,04	47%	53%	20,14	-15,21
ELET3		59%	41%	68,09	-54,73	57%	43%	91,59	-62,86
ELET6		59%	41%	77,44	-61,32	55%	45%	80,00	-60,50
EMBR3		58%	42%	42,35	-30,55	56%	44%	49,56	-36,00
ENBR3		57%	43%	15,55	-14,52	52%	48%	16,00	-10,95
ENEV3		57%	43%	32,49	-26,96	56%	44%	40,35	-28,00
ENG111		58%	42%	45,15	-43,58	53%	47%	67,07	-51,46
EQTL3		57%	43%	35,98	-29,98	52%	48%	48,00	-32,12
EZTC3		61%	39%	38,33	-36,51	57%	43%	43,89	-44,33
FLRY3		59%	41%	19,17	-18,06	52%	48%	20,66	-24,15
GGBR4		58%	42%	54,40	-39,28	56%	44%	70,00	-49,00
GOAU4		59%	41%	23,50	-15,07	55%	45%	28,37	-14,60
GOLL4		58%	42%	60,00	-51,70	54%	46%	61,64	-60,94
HAPV3		62%	38%	51,57	-29,14	57%	43%	54,49	-33,06
HYPE3		56%	44%	45,50	-39,28	53%	47%	60,65	-52,00
IGTI11		56%	44%	52,93	-3,85	46%	54%	36,78	-0,54
IRBR3		56%	44%	40,00	-16,93	50%	50%	40,00	-20,13
ITSA4		55%	45%	13,90	-3,13	45%	55%	9,57	-2,18
ITUB4		55%	45%	24,09	-19,76	49%	51%	23,22	-19,98
JBS53		57%	43%	49,64	-39,75	54%	46%	61,80	-39,37
JHSF3		58%	42%	21,81	-15,84	52%	48%	28,28	-19,51
KLBN11		58%	42%	38,21	-32,32	54%	46%	47,00	-33,43
LCAM3		55%	45%	32,52	-32,81	50%	50%	47,60	-38,46
LREN3		54%	46%	46,39	-43,06	51%	49%	61,93	-52,55
LWSA3		58%	42%	70,64	-60,52	55%	45%	78,93	-75,00
MGLU3		55%	45%	50,94	-27,96	49%	51%	45,50	-30,73
MRF3		60%	40%	47,80	-36,08	59%	41%	58,42	-40,00
MRVE3		59%	41%	24,75	-20,50	55%	45%	31,00	-22,07
MULT3		57%	43%	33,19	-35,50	53%	47%	54,00	-32,98
NTCO3		58%	42%	61,72	-60,96	55%	45%	87,83	-67,08
PCAR3		56%	44%	38,65	-39,16	53%	47%	53,15	-54,52
PETR3		61%	39%	53,00	-30,66	56%	44%	46,67	-21,40
PETR4		57%	43%	41,22	-34,83	52%	48%	48,00	-37,00
PETZ3		60%	40%	51,94	-38,07	57%	43%	65,21	-43,21
POSI3		62%	38%	47,58	-35,89	57%	43%	48,15	-44,18
PRI03		60%	40%	83,36	-60,64	57%	43%	96,00	-68,00
QUAL3		60%	40%	39,08	-40,25	55%	45%	44,64	-57,00
RADL3		57%	43%	28,55	-26,00	57%	43%	40,00	-42,71
RAIL3		61%	39%	32,49	-24,68	56%	44%	40,44	-33,27
RDOR3		63%	37%	79,11	-58,88	57%	43%	98,00	-80,02

RENT3		57%	43%	71,57	-51,18	53%	47%	82,57	-55,10
RRRP3		60%	40%	105,49	-66,10	56%	44%	140,00	-68,90
SANB11		60%	40%	32,32	-30,83	57%	43%	48,41	-31,00
SBSP3		56%	44%	50,38	-41,26	52%	48%	74,50	-53,36
SLCE3		58%	42%	74,00	-68,26	53%	47%	99,95	-94,25
SOMA3		63%	37%	53,39	-40,05	57%	43%	60,64	-39,97
SULA11		59%	41%	45,50	-43,04	56%	44%	56,45	-39,49
SUZB3		57%	43%	67,53	-52,55	53%	47%	88,23	-60,00
TAE11		58%	42%	23,95	-14,91	51%	49%	21,08	-12,18
TIMS3		61%	39%	16,54	-8,07	51%	49%	30,00	-10,28
TOTS3		58%	42%	48,46	-44,28	55%	45%	67,33	-66,00
UGPA3		59%	41%	37,82	-26,55	57%	43%	38,61	-28,70
USIM5		57%	43%	46,65	-32,78	52%	48%	56,60	-41,11
VALE3		57%	43%	70,00	-69,12	52%	48%	79,98	-75,46
VBBR3		62%	38%	44,54	-31,30	56%	44%	60,00	-35,50
VIIA3		57%	43%	58,65	-40,00	53%	47%	70,49	-34,06
VIVT3		55%	45%	28,68	-22,55	48%	52%	30,26	-21,02
WEGE3		57%	43%	38,00	-34,48	54%	46%	54,00	-42,61
YDUQ3		58%	42%	50,43	-44,37	54%	46%	61,58	-57,37
ETF									
BOVA11		56%	44%	11,26	-12,40	51%	49%	27,38	-21,05
BOVV11		66%	34%	26,59	-61,27	55%	45%	81,50	-11,56
Futures	Expiration Date								
WDO	1º vencimento	53%	47%	105,00	-155,90	30%	70%	161,84	-305,00
WIN	1º vencimento	56%	44%	73,46	-103,80	34%	66%	105,00	-200,00
Call Options	Delta Interval (%)								
BBDC4	0 < Δ ≤ 20	60%	40%	32,73	-2,00	54%	46%	54,99	-10,29
BBDC4	20 < Δ ≤ 40	65%	35%	59,88	-16,53	61%	39%	84,16	-30,00
BBDC4	40 < Δ ≤ 60	67%	33%	61,72	-21,30	68%	32%	108,59	-22,33
BBDC4	60 < Δ ≤ 80	64%	36%	105,83	-22,70	64%	36%	73,36	-7,02
BBDC4	80 < Δ ≤ 100	45%	55%	41,41	-13,68	50%	50%	70,73	-14,71
ITUB4	0 < Δ ≤ 20	61%	39%	45,89	-10,05	56%	44%	88,81	-19,89
ITUB4	20 < Δ ≤ 40	59%	41%	65,00	-39,54	56%	44%	94,94	-39,03
ITUB4	40 < Δ ≤ 60	64%	36%	99,71	-57,63	64%	36%	100,27	-49,17
ITUB4	60 < Δ ≤ 80	62%	38%	97,57	-37,58	67%	33%	90,35	-38,17
ITUB4	80 < Δ ≤ 100	49%	51%	140,00	-20,05	41%	59%	134,00	-45,51
MGLU3	0 < Δ ≤ 20	54%	46%	52,23	-1,18	48%	52%	124,37	-30,02
MGLU3	20 < Δ ≤ 40	54%	46%	70,40	-26,83	52%	48%	100,00	-51,62
MGLU3	40 < Δ ≤ 60	58%	42%	60,03	-39,62	60%	40%	89,32	-50,00
MGLU3	60 < Δ ≤ 80	53%	47%	73,63	-42,29	67%	33%	98,64	-30,08
MGLU3	80 < Δ ≤ 100	51%	49%	54,25	-16,45	57%	43%	82,17	-19,75
PETRA	0 < Δ ≤ 20	45%	55%	37,45	-5,00	50%	50%	115,50	-60,21
PETRA	20 < Δ ≤ 40	60%	40%	95,63	-55,31	58%	42%	149,70	-100,00
PETRA	40 < Δ ≤ 60	63%	37%	109,04	-93,03	63%	37%	163,73	-94,53
PETRA	60 < Δ ≤ 80	67%	33%	128,24	-120,66	69%	31%	180,00	-126,00
PETRA	80 < Δ ≤ 100	68%	32%	106,46	-63,11	61%	39%	155,40	-74,67

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		% 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	57%	43%	53,58	-46,36	52%	48%	114,00	-100,47
VALE3	20 < Δ ≤ 40	59%	41%	132,32	-143,95	59%	41%	199,34	-198,11
VALE3	40 < Δ ≤ 60	61%	39%	135,26	-161,00	62%	38%	216,89	-160,00
VALE3	60 < Δ ≤ 80	66%	34%	131,78	-210,52	70%	30%	249,56	-166,21
VALE3	80 < Δ ≤ 100	63%	37%	158,61	-100,61	59%	41%	461,15	-164,58
Put Options	Delta Interval (%)								
BBDC4	0 < Δ ≤ 20	55%	45%	44,01	-8,01	49%	51%	51,76	-10,00
BBDC4	20 < Δ ≤ 40	62%	38%	44,35	-17,80	60%	40%	63,89	-15,03
BBDC4	40 < Δ ≤ 60	70%	30%	50,00	-20,21	74%	26%	79,86	-6,00
BBDC4	60 < Δ ≤ 80	68%	32%	56,78	-15,38	67%	33%	70,10	-27,21
BBDC4	80 < Δ ≤ 100	54%	46%	31,67	-10,15	64%	36%	43,80	-24,23
ITUB4	0 < Δ ≤ 20	62%	38%	35,99	-17,00	45%	55%	79,88	-24,26
ITUB4	20 < Δ ≤ 40	64%	36%	50,42	-20,00	59%	41%	66,03	-30,06
ITUB4	40 < Δ ≤ 60	69%	31%	68,43	-35,03	75%	25%	89,74	-16,04
ITUB4	60 < Δ ≤ 80	59%	41%	80,11	-28,07	70%	30%	60,07	-25,05
ITUB4	80 < Δ ≤ 100	46%	54%	39,50	-18,33	57%	43%	49,00	-18,05
MGLU3	0 < Δ ≤ 20	61%	39%	40,76	-4,57	53%	47%	50,56	-6,02
MGLU3	20 < Δ ≤ 40	55%	45%	32,50	-11,05	51%	49%	40,00	-25,04
MGLU3	40 < Δ ≤ 60	60%	40%	49,43	-14,50	63%	37%	71,29	-15,12
MGLU3	60 < Δ ≤ 80	64%	36%	71,43	-30,00	63%	37%	89,00	-19,85
MGLU3	80 < Δ ≤ 100	57%	43%	14,60	-15,00	49%	51%	57,40	-36,54
PETR4	0 < Δ ≤ 20	54%	46%	49,15	-11,35	49%	51%	109,91	-54,80
PETR4	20 < Δ ≤ 40	59%	41%	92,35	-54,04	59%	41%	133,33	-79,50
PETR4	40 < Δ ≤ 60	66%	34%	99,95	-71,61	70%	30%	169,41	-90,20
PETR4	60 < Δ ≤ 80	67%	33%	150,00	-129,32	71%	29%	193,86	-110,01
PETR4	80 < Δ ≤ 100	64%	36%	144,50	-171,69	65%	35%	232,87	-50,00
VALE3	0 < Δ ≤ 20	50%	50%	59,14	-52,83	47%	53%	88,29	-86,67
VALE3	20 < Δ ≤ 40	57%	43%	109,05	-118,93	58%	42%	142,25	-166,01
VALE3	40 < Δ ≤ 60	65%	35%	133,48	-92,07	70%	30%	190,00	-113,33
VALE3	60 < Δ ≤ 80	68%	32%	180,00	-188,48	71%	29%	238,44	-163,90
VALE3	80 < Δ ≤ 100	67%	33%	136,14	-100,82	61%	39%	262,31	-143,43

	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	4,2%	5,4%	-5,1%
ALPA4	7,7%	19,7%	-16,0%
AMER3	12,6%	29,4%	-21,8%
ASAI3	7,5%	9,9%	-7,6%
AZUL4	12,9%	41,2%	-30,8%
B3SA3	6,1%	20,5%	-16,5%
BBAS3	5,2%	18,6%	-14,7%
BBDC3	4,6%	14,3%	-12,1%
BBDC4	5,1%	14,3%	-11,7%
BBSE3	4,4%	10,8%	-9,9%
BEEF3	8,6%	20,2%	-14,7%
BIDI11	11,8%	36,5%	-24,4%
BPAC11	8,4%	16,0%	-11,5%
BPAN4	7,9%	35,7%	-23,0%
BRAP4	8,0%	17,7%	-14,7%
BRFS3	11,6%	17,8%	-14,0%
BRKM5	8,6%	23,1%	-16,8%
BRML3	5,6%	22,0%	-16,0%
CASH3	14,9%	34,6%	-20,2%
CCRO3	5,5%	18,9%	-15,0%
CIEL3	8,0%	19,5%	-15,7%
CMIG4	5,0%	15,7%	-13,3%
CMIN3	11,1%	18,5%	-14,9%
COGN3	9,7%	25,6%	-20,4%
CPFE3	7,4%	14,5%	-12,1%
CPL6	4,8%	14,4%	-12,2%
CRFB3	5,8%	11,3%	-9,4%
CSAN3	6,7%	18,8%	-15,7%
CSNA3	12,5%	22,4%	-17,0%
CVCB3	17,9%	35,1%	-23,5%
CYRE3	6,1%	26,7%	-20,0%
DXCO3	8,1%	19,7%	-16,2%
ECOR3	8,4%	16,9%	-13,9%
EGIE3	3,7%	18,1%	-14,4%
ELET3	6,5%	22,8%	-16,9%
ELET6	6,9%	19,6%	-15,2%
EMBR3	9,2%	20,1%	-15,8%
ENBR3	3,5%	14,8%	-12,5%
ENEV3	8,0%	33,7%	-26,7%
ENGI11	5,4%	21,6%	-16,7%
EQTL3	5,0%	24,6%	-19,8%
EZTC3	6,3%	19,4%	-16,0%
FLRY3	14,7%	13,0%	-10,5%
GGBR4	9,9%	16,6%	-13,4%
GOAU4	9,7%	18,9%	-15,7%
GOLL4	14,5%	36,2%	-22,1%
HAPV3	12,3%	20,0%	-16,3%
HYPE3	7,3%	17,5%	-13,9%
IGTI11	5,5%	13,6%	-13,3%
IRBR3	13,1%	36,7%	-28,4%
ITSA4	4,9%	13,9%	-11,4%
ITUB4	5,2%	14,7%	-11,8%
JBSS3	5,1%	23,8%	-18,2%
JHSF3	7,5%	27,8%	-18,5%
KLBN11	5,0%	15,7%	-12,6%
LCAM3	6,6%	24,4%	-18,0%
LREN3	8,0%	18,6%	-14,2%
LWSA3	15,5%	31,3%	-26,1%
MGLU3	14,6%	31,1%	-21,6%
MRFG3	9,3%	24,8%	-17,9%
MRVE3	9,2%	22,8%	-17,5%
MULT3	6,5%	18,7%	-14,6%

NTCO3	12,8%	0,0%	-0,8%
PCAR3	8,7%	0,0%	-0,2%
PETR3	8,6%	21,1%	-17,6%
PETR4	8,0%	20,2%	-17,6%
PETZ3	13,2%	15,3%	-13,2%
POSI3	13,3%	38,9%	-25,6%
PRIO3	11,5%	49,9%	-30,2%
QUAL3	16,2%	21,3%	-17,3%
RADL3	6,7%	26,5%	-18,4%
RAIL3	5,8%	0,8%	-0,3%
RDOR3	8,0%	11,0%	-10,4%
RENT3	6,9%	21,0%	-15,9%
RRRP3	12,0%	18,9%	-14,4%
SANB11	5,0%	13,2%	-11,1%
SBSP3	5,4%	15,1%	-13,3%
SLCE3	10,3%	21,4%	-15,8%
SOMA3	9,2%	16,4%	-12,5%
SULA11	7,8%	15,5%	-12,5%
SUZB3	7,2%	15,9%	-12,4%
TAE11	3,4%	17,1%	-13,5%
TIMS3	4,3%	0,0%	0,0%
TOTS3	9,0%	14,7%	-12,3%
UGPA3	8,3%	17,1%	-14,1%
USIM5	10,1%	22,5%	-17,0%
VALE3	8,4%	17,8%	-14,8%
VBBR3	6,3%	20,9%	-15,9%
VIIA3	14,6%	13,2%	-13,0%
VIVT3	5,1%	10,5%	-8,9%
WEGE3	8,5%	21,6%	-16,6%
YDUQ3	0,0%	24,2%	-18,8%
ETF			
BOVA11	4,4%	10,0%	-9,6%
BOVV11	4,2%	11,3%	-12,3%
Spots			
USD/BRL	2,9%	7,6%	-6,3%
Ibovespa	4,2%	10,6%	-10,7%
ETTJ (bps)			
Pré 1 ano	39,46	169,72	-130,44
Pré 3 anos	58,18	173,12	-129,90
Pré 5 anos	56,73	171,83	-132,65
Cupom de IPCA 1 ano	51,69	83,67	-75,41
Cupom de IPCA 5 anos	24,84	102,50	-93,58
Cupom de IPCA 10 anos	19,42	133,61	-129,16
Cupom de IPCA 15,5 anos	14,62	126,09	-124,15