

ESTATÍSTICAS DE DAY-TRADE DE PESSOA FÍSICA
Trimestre (março/abril/maio) - 2021

		% Médio Clientes Ganhadores Por Dia	% Médio Clientes Perdedores Por Dia	Ganho Diário Mediano (R\$)	Perda Diária Mediana (R\$)	% Médio Clientes Ganhadores Por Mês	% Médio Clientes Perdedores Por Mês	Ganho Mensal Mediano (R\$)	Perda Mensal Mediana (R\$)
Ações do Ibovespa									
ABEV3		59%	41%	18,50	-13,39	55%	45%	19,00	-15,27
AZUL4		62%	38%	87,87	-67,37	60%	40%	107,17	-76,73
B3SA3		64%	36%	56,58	-46,72	61%	39%	71,00	-45,00
BBAS3		61%	39%	53,42	-36,81	57%	43%	60,70	-39,35
BBDC3		66%	34%	30,96	-20,10	62%	38%	38,31	-15,21
BBDC4		60%	40%	48,71	-34,12	58%	42%	67,55	-37,24
BBSE3		61%	39%	26,34	-16,98	55%	45%	28,08	-18,82
BEEF3		59%	41%	44,18	-27,51	56%	44%	50,27	-32,89
BPAC11		60%	40%	134,75	-101,02	57%	43%	170,26	-101,34
BRAP4		55%	45%	55,33	-53,01	51%	49%	63,59	-68,00
BRDT3		62%	38%	43,39	-28,22	58%	42%	52,77	-39,00
BRFS3		58%	42%	50,07	-39,12	56%	44%	66,00	-52,03
BRKM5		56%	44%	87,35	-69,82	53%	47%	106,01	-79,02
BRML3		61%	39%	38,95	-26,08	59%	41%	46,71	-24,49
BTOW3		58%	42%	105,98	-102,32	56%	44%	159,50	-124,00
CCRO3		58%	42%	38,75	-31,61	54%	46%	47,54	-35,00
CIEL3		60%	40%	34,20	-14,30	56%	44%	43,99	-15,49
CMIG4		61%	39%	26,15	-19,27	57%	43%	30,63	-20,20
COGN3		60%	40%	59,90	-25,70	57%	43%	72,31	-28,24
CPFE3		63%	37%	28,19	-26,57	61%	39%	47,00	-35,09
CPLF6		65%	35%	29,70	-9,59	61%	39%	43,94	-11,20
CRFB3		65%	35%	46,18	-31,00	57%	43%	53,47	-44,00
CSAN3		60%	40%	84,04	-66,05	56%	44%	93,00	-70,00
CSNA3		59%	41%	101,13	-80,00	56%	44%	129,27	-96,00
CVCB3		58%	42%	59,52	-50,59	57%	43%	76,05	-56,00
CYRE3		62%	38%	46,70	-36,35	57%	43%	61,00	-44,00
ECOR3		63%	37%	50,14	-32,84	59%	41%	54,49	-40,00
EGIE3		64%	36%	22,01	-18,60	57%	43%	27,91	-20,10
ELET3		62%	38%	78,28	-61,55	60%	40%	96,69	-62,84
ELET6		61%	39%	65,30	-57,24	59%	41%	83,37	-62,73
EMBR3		60%	40%	54,00	-36,17	59%	41%	72,22	-42,30
ENBR3		61%	39%	13,76	-11,50	54%	46%	19,44	-13,00
ENEV3		61%	39%	35,68	-27,48	58%	42%	45,55	-40,06
ENGI11		68%	32%	56,81	-47,04	66%	34%	78,83	-56,40
EQTL3		57%	43%	35,09	-28,92	53%	47%	42,00	-33,72
EZTC3		61%	39%	59,84	-50,63	57%	43%	63,39	-47,31
FLRY3		63%	37%	19,62	-18,75	58%	42%	29,75	-25,27
GGBR4		58%	42%	64,50	-52,91	57%	43%	77,39	-57,80
GNDI3		70%	30%	130,26	-79,31	64%	36%	150,19	-84,09
GOAU4		60%	40%	44,44	-27,12	57%	43%	43,69	-26,00
GOLL4		62%	38%	74,70	-56,04	60%	40%	88,26	-55,15
HAPV3		66%	34%	46,56	-27,94	60%	40%	51,17	-35,00
HGTX3		58%	42%	48,86	-39,08	56%	44%	60,13	-60,59
HYPE3		60%	40%	35,61	-34,26	57%	43%	52,10	-41,30
IGTA3		58%	42%	65,22	-60,39	54%	46%	76,00	-64,38
IRBR3		58%	42%	69,29	-36,74	53%	47%	94,00	-50,00
ITSA4		64%	36%	23,58	-8,93	58%	42%	20,00	-5,51
ITUB4		60%	40%	46,50	-32,66	56%	44%	53,43	-37,09
JBSS3		55%	45%	59,43	-41,81	52%	48%	66,98	-54,36
JHSF3		64%	36%	44,32	-20,00	58%	42%	57,68	-30,22
KLBN11		63%	37%	53,27	-34,53	58%	42%	73,36	-38,60
LAME4		60%	40%	53,16	-35,78	57%	43%	73,51	-57,00
LCAM3		57%	43%	41,00	-41,58	50%	50%	48,85	-46,44
LEN3		59%	41%	54,08	-47,96	57%	43%	73,75	-52,19
MGLU3		58%	42%	42,61	-34,78	55%	45%	48,57	-36,01
MRFG3		59%	41%	55,26	-40,00	57%	43%	70,00	-47,50
MRVE3		60%	40%	29,27	-28,33	57%	43%	40,00	-31,41
MULT3		59%	41%	47,26	-40,77	57%	43%	64,00	-50,00
NTCO3		63%	37%	66,54	-45,00	62%	38%	85,51	-53,49
PCAR3		56%	44%	82,76	-68,14	57%	43%	114,00	-88,67
PETR3		66%	34%	72,75	-45,77	64%	36%	84,45	-40,32
PETR4		58%	42%	55,76	-39,99	55%	45%	80,00	-49,68
PRIQ3		60%	40%	112,16	-103,64	59%	41%	155,00	-118,00
QUAL3		62%	38%	39,55	-39,34	57%	43%	50,06	-48,43
RADL3		63%	37%	37,00	-30,81	63%	37%	49,73	-36,12
RAIL3		63%	37%	45,95	-30,00	60%	40%	54,27	-36,84
RENT3		61%	39%	70,48	-60,01	53%	47%	74,00	-74,64
SANB11		59%	41%	48,96	-42,97	57%	43%	68,40	-56,41
SBSF3		60%	40%	55,00	-51,90	55%	45%	67,28	-58,49
SULA11		60%	40%	52,84	-43,65	59%	41%	65,24	-59,65
SUZB3		62%	38%	97,57	-76,16	56%	44%	120,93	-96,32
TAEI11		59%	41%	27,58	-18,65	57%	43%	29,24	-21,67
TIMS3		71%	29%	25,40	-21,83	68%	32%	39,51	-26,89
TOTS3		59%	41%	39,82	-34,10	56%	44%	66,00	-43,18
UGPA3		66%	34%	65,38	-42,43	58%	42%	69,79	-51,20
USIM5		59%	41%	84,93	-60,70	55%	45%	97,33	-70,24
VALE3		58%	42%	97,86	-82,42	56%	44%	129,41	-95,97
VIVT3		73%	27%	33,70	-15,43	70%	30%	41,86	-15,97
VVAR3		62%	38%	62,21	-44,41	58%	42%	68,07	-50,25
WEGE3		58%	42%	62,01	-50,82	52%	48%	76,09	-75,00
YDUQ3		61%	39%	67,04	-56,14	59%	41%	84,40	-65,53
ETF									
BOVA11		58%	42%	19,59	-16,02	53%	47%	35,10	-20,03
BOVV11		61%	39%	45,36	-75,52	56%	44%	35,28	-48,16
Futuros									
WDO		Vencimentos							
1º vencimento		53%	47%	103,27	-141,74	28%	72%	168,29	-274,72
WIN		55%	45%	72,51	-97,50	31%	69%	137,66	-201,00
Opções de Compra									
CSNA3		Intervalo de Delta (%)							
0 ≤ Δ ≤ 20		51%	49%	59,88	-43,47	48%	52%	78,24	-62,67
20 ≤ Δ ≤ 40		52%	48%	96,88	-110,60	56%	44%	179,00	-105,41
40 ≤ Δ ≤ 60		59%	41%	161,08	-107,05	65%	35%	184,90	-121,23
60 ≤ Δ ≤ 80		64%	36%	194,00	-140,00	67%	33%	208,42	-138,36
80 ≤ Δ ≤ 100		57%	43%	124,00	-75,48	65%	35%	299,58	-113,22
PETR4		0 ≤ Δ ≤ 20							
20 ≤ Δ ≤ 40		47%	53%	57,88	-10,78	43%	57%	105,89	-32,57
40 ≤ Δ ≤ 60		55%	45%	101,40	-102,86	50%	50%	139,81	-87,08
60 ≤ Δ ≤ 80		58%	42%	99,75	-99,59	59%	41%	181,00	-80,29
80 ≤ Δ ≤ 100		61%	39%	116,98	-175,35	62%	38%	210,06	-90,14
80 ≤ Δ ≤ 100		59%	41%	111,50	-122,50	55%	45%	139,63	-122,64

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Trimestre (março/abril/maio) - 2021

Opções de Compra	Intervalo de Delta (%)	% Médio	% Médio	Ganho	Perda	% Médio	% Médio	Ganho	Perda
		Clientes	Clientes	Diário	Diária	Clientes	Clientes	Mensal	Mensal
BBDC4	0 ≤ Δ ≤ 20	56%	44%	49,85	-8,01	48%	52%	80,00	-21,07
BBDC4	20 ≤ Δ ≤ 40	61%	39%	66,78	-35,88	59%	41%	104,93	-45,06
BBDC4	40 ≤ Δ ≤ 60	67%	33%	119,92	-51,27	71%	29%	149,79	-59,29
BBDC4	60 ≤ Δ ≤ 80	69%	31%	136,26	-53,50	69%	31%	198,41	-57,61
BBDC4	80 ≤ Δ ≤ 100	58%	42%	76,50	-40,62	65%	35%	130,58	-48,05
CSNA3	0 ≤ Δ ≤ 20	51%	49%	45,70	-34,68	52%	48%	74,82	-42,03
CSNA3	20 ≤ Δ ≤ 40	57%	43%	113,89	-86,67	61%	39%	169,73	-92,76
CSNA3	40 ≤ Δ ≤ 60	67%	33%	152,13	-95,87	71%	29%	184,90	-113,04
CSNA3	60 ≤ Δ ≤ 80	72%	28%	197,92	-113,29	77%	23%	208,42	-108,39
CSNA3	80 ≤ Δ ≤ 100	61%	39%	59,00	-40,00	64%	36%	133,34	-90,00
PETRA	0 ≤ Δ ≤ 20	45%	55%	59,29	-4,00	44%	56%	105,89	-32,57
PETRA	20 ≤ Δ ≤ 40	58%	42%	99,61	-64,71	55%	45%	139,24	-82,00
PETRA	40 ≤ Δ ≤ 60	62%	38%	96,64	-61,20	62%	38%	150,00	-80,29
PETRA	60 ≤ Δ ≤ 80	66%	34%	109,50	-93,54	68%	32%	188,00	-83,00
PETRA	80 ≤ Δ ≤ 100	63%	37%	100,00	-86,05	62%	38%	139,63	-112,55
VALE3	0 ≤ Δ ≤ 20	56%	44%	69,95	-58,71	51%	49%	116,90	-110,31
VALE3	20 ≤ Δ ≤ 40	60%	40%	156,08	-130,69	60%	40%	248,00	-127,61
VALE3	40 ≤ Δ ≤ 60	64%	36%	215,72	-188,71	68%	32%	304,00	-161,68
VALE3	60 ≤ Δ ≤ 80	69%	31%	196,24	-159,46	72%	28%	355,00	-279,32
VALE3	80 ≤ Δ ≤ 100	59%	41%	214,35	-127,21	65%	35%	349,31	-220,12
VVAR3	0 ≤ Δ ≤ 20	47%	53%	60,72	-2,01	45%	55%	99,96	-30,00
VVAR3	20 ≤ Δ ≤ 40	59%	41%	73,18	-40,07	55%	45%	105,33	-62,00
VVAR3	40 ≤ Δ ≤ 60	64%	36%	98,58	-59,00	65%	35%	123,83	-70,00
VVAR3	60 ≤ Δ ≤ 80	68%	32%	98,17	-43,07	78%	22%	120,00	-60,22
VVAR3	80 ≤ Δ ≤ 100	60%	40%	92,78	-29,98	67%	33%	127,10	-23,05
Opções de Venda	Intervalo de Delta (%)								
BBDC4	0 ≤ Δ ≤ 20	51%	49%	39,98	-14,35	43%	57%	54,94	-11,00
BBDC4	20 ≤ Δ ≤ 40	61%	39%	81,79	-50,13	60%	40%	109,62	-43,55
BBDC4	40 ≤ Δ ≤ 60	69%	31%	100,00	-63,46	68%	32%	139,78	-49,17
BBDC4	60 ≤ Δ ≤ 80	67%	33%	96,76	-40,00	73%	27%	143,95	-17,20
BBDC4	80 ≤ Δ ≤ 100	53%	47%	54,00	-30,13	65%	35%	52,91	-34,35
CSNA3	0 ≤ Δ ≤ 20	46%	54%	58,52	-35,28	43%	57%	73,57	-57,04
CSNA3	20 ≤ Δ ≤ 40	64%	36%	106,67	-57,08	62%	38%	129,90	-52,00
CSNA3	40 ≤ Δ ≤ 60	67%	33%	167,77	-100,65	76%	24%	215,44	-116,67
CSNA3	60 ≤ Δ ≤ 80	69%	31%	160,00	-150,93	84%	16%	159,82	-101,30
CSNA3	80 ≤ Δ ≤ 100	67%	33%	120,20	-264,09	60%	40%	108,00	-264,09
PETRA	0 ≤ Δ ≤ 20	54%	46%	49,97	-11,03	45%	55%	99,81	-48,61
PETRA	20 ≤ Δ ≤ 40	59%	41%	91,89	-67,38	57%	43%	109,23	-80,00
PETRA	40 ≤ Δ ≤ 60	63%	37%	100,00	-68,58	66%	34%	141,00	-70,00
PETRA	60 ≤ Δ ≤ 80	64%	36%	105,76	-98,75	67%	33%	176,00	-111,05
PETRA	80 ≤ Δ ≤ 100	56%	44%	68,81	-43,27	58%	42%	100,00	-41,79
VALE3	0 ≤ Δ ≤ 20	55%	45%	65,97	-43,96	49%	51%	145,84	-115,60
VALE3	20 ≤ Δ ≤ 40	63%	37%	156,63	-124,70	62%	38%	220,00	-170,00
VALE3	40 ≤ Δ ≤ 60	66%	34%	199,62	-190,42	67%	33%	239,56	-174,58
VALE3	60 ≤ Δ ≤ 80	66%	34%	215,82	-288,28	69%	31%	254,50	-297,04
VALE3	80 ≤ Δ ≤ 100	70%	30%	92,57	-83,95	67%	33%	114,46	-18,00
VVAR3	0 ≤ Δ ≤ 20	54%	46%	39,98	-11,99	50%	50%	50,00	-12,50
VVAR3	20 ≤ Δ ≤ 40	64%	36%	55,77	-35,25	65%	35%	75,00	-40,05
VVAR3	40 ≤ Δ ≤ 60	71%	29%	64,95	-50,51	68%	32%	99,69	-51,00
VVAR3	60 ≤ Δ ≤ 80	73%	27%	79,53	-27,34	71%	29%	139,74	-24,00
VVAR3	80 ≤ Δ ≤ 100	53%	47%	88,51	-32,65	51%	49%	56,05	-27,03

	MÉTRICAS DE RISCO		
	VaR 1d (99,96%)	Estresse Estatístico (99,96%)	Estresse Estatístico (0,04%)
Ações do Ibovespa			
ABEV3	5,7%	12,2%	-10,5%
ASAI3	5,4%	8,1%	-7,1%
AZUL4	12,2%	42,9%	-32,5%
B3SA3	5,8%	21,3%	-16,9%
BBAS3	4,5%	18,9%	-14,8%
BBDC3	5,2%	14,5%	-12,1%
BBDC4	5,1%	14,4%	-11,8%
BBSE3	3,7%	11,4%	-10,3%
BEEF3	6,8%	20,1%	-14,8%
BIDI11	21,0%	38,4%	-21,7%
BPAC11	6,8%	27,1%	-18,7%
BRAP4	5,9%	18,2%	-15,1%
BRDT3	5,9%	24,1%	-17,1%
BRFS3	13,2%	17,7%	-14,0%
BRKM5	8,7%	23,3%	-16,9%
BRML3	7,0%	22,7%	-16,6%
BTOW3	8,1%	26,6%	-18,7%
CCRO3	7,4%	19,3%	-15,4%
CIEL3	8,6%	18,7%	-15,5%
CMIG4	6,8%	15,9%	-13,4%
COGN3	9,5%	22,0%	-17,6%
CPFE3	5,0%	15,0%	-12,4%
CPL6	5,1%	14,6%	-12,3%
CRFB3	6,6%	11,7%	-9,9%
CSAN3	8,0%	19,4%	-16,2%
CSNA3	7,9%	23,1%	-17,3%
CVCB3	8,7%	35,3%	-22,9%
CYRE3	7,5%	30,2%	-21,6%
ECOR3	5,5%	17,6%	-14,0%
EGIE3	3,7%	18,3%	-14,5%
ELET3	9,0%	23,4%	-17,1%
ELET6	7,8%	20,1%	-15,3%
EMBR3	10,5%	19,6%	-15,6%
ENBR3	3,2%	30,9%	-22,7%
ENEV3	7,7%	34,8%	-27,6%
ENGI11	5,2%	21,9%	-16,7%
EQT13	6,8%	12,8%	-11,1%
EZTC3	7,7%	19,7%	-16,3%
FLRY3	4,8%	12,8%	-10,4%
GGBR4	7,6%	16,9%	-13,6%
GND13	6,3%	27,7%	-19,6%
GOAU4	6,9%	19,4%	-15,9%
GOLL4	9,8%	36,7%	-22,4%
HAPV3	6,3%	21,9%	-17,2%
HGTX3	16,6%	39,9%	-26,0%
HYPE3	5,4%	18,1%	-14,3%
IGTA3	8,2%	16,4%	-13,2%
IRBR3	6,9%	39,9%	-30,5%
ITSA4	4,5%	14,1%	-11,5%
ITUB4	5,3%	14,7%	-11,9%
JBSS3	5,8%	24,2%	-18,4%
JHSF3	6,7%	28,9%	-19,2%
KLBN11	4,8%	15,9%	-12,8%
LAME4	8,4%	18,8%	-14,4%
LCAM3	7,5%	25,9%	-18,9%
LREN3	7,6%	19,1%	-14,4%
LWSA3	11,3%	40,9%	-30,0%
MGLU3	8,6%	31,9%	-21,1%
MRF3	8,9%	25,7%	-18,3%
MRVE3	6,6%	23,2%	-18,0%
MULT3	6,7%	19,4%	-15,1%
NTCO3	6,2%	16,7%	-12,7%
PCAR3	9,7%	0,4%	0,0%
PETR3	8,0%	21,4%	-17,8%
PETR4	7,7%	20,6%	-17,8%
PRI03	9,1%	52,5%	-31,1%
QUAL3	7,0%	20,5%	-16,4%
RADL3	7,1%	27,1%	-18,3%
RAIL3	6,4%	26,3%	-20,6%
RENT3	7,3%	21,6%	-16,3%
SANB11	6,2%	13,3%	-11,4%
SBSP3	7,6%	15,1%	-13,4%
SULA11	7,1%	14,9%	-12,2%
SUZB3	6,5%	15,6%	-12,4%
TAE11	5,1%	17,6%	-13,9%
TIMS3	4,2%	21,0%	-16,4%
TOTS3	8,2%	15,0%	-12,3%
UGPA3	6,7%	17,1%	-14,0%
USIM5	8,1%	23,0%	-17,3%
VALE3	6,7%	18,1%	-15,1%
VIVT3	2,9%	9,9%	-8,7%
VVAR3	7,4%	31,5%	-21,8%
WEGE3	6,9%	21,6%	-16,4%
YDUQ3	0,0%	23,5%	-18,5%
ETIs			
BOVA11	3,2%	10,5%	-9,9%
BOVV11	3,3%	13,0%	-13,5%
Spots			
USD/BRL	2,3%	7,8%	-6,4%
Ibovespa	3,3%	10,9%	-10,9%
ETI (bps)			
Pré 1 ano	23,96	70,27	-56,66
Pré 3 anos	37,00	107,13	-80,66
Pré 5 anos	35,63	114,95	-89,86
Cupom de IPCA 1 ano	43,00	80,78	-75,55
Cupom de IPCA 5 anos	22,36	105,30	-95,04
Cupom de IPCA 10 anos	19,05	135,00	-129,87
Cupom de IPCA 15,5 anos	15,90	127,23	-125,21