

**INDIVIDUAL DAY-TRADE STATISTICS**

Trimester (August/September/October) - 2021

	% 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\$)
<b>Ibovespa Stocks</b>								
ABEV3	59%	41%	27,39	-16,16	54%	46%	38,36	-21,60
ASAI3	64%	36%	74,04	-35,95	65%	35%	98,98	-49,00
AZUL4	58%	42%	79,97	-77,44	53%	47%	98,00	-103,00
B3SA3	60%	40%	39,61	-26,18	56%	44%	48,77	-46,35
BBAS3	59%	41%	54,60	-42,78	55%	45%	67,39	-62,73
BBDC3	64%	36%	35,36	-21,99	58%	42%	40,64	-34,53
BBDC4	59%	41%	55,32	-36,56	54%	46%	74,72	-63,70
BBSE3	59%	41%	26,42	-22,15	57%	43%	40,00	-24,00
BEEF3	58%	42%	46,49	-34,79	57%	43%	61,98	-44,23
BIDI11	62%	38%	166,94	-171,36	59%	41%	250,76	-271,57
BPAC11	61%	39%	90,00	-50,40	59%	41%	137,52	-81,00
BRAP4	56%	44%	53,82	-53,85	51%	49%	103,32	-91,51
BRDT3	63%	37%	71,93	-46,90	58%	42%	90,00	-57,00
BRFS3	57%	43%	53,04	-48,27	56%	44%	76,54	-62,00
BRKM5	57%	43%	101,99	-86,15	52%	48%	143,27	-147,62
BRML3	58%	42%	37,88	-26,43	54%	46%	51,79	-40,35
CCRO3	60%	40%	48,63	-37,86	56%	44%	58,87	-50,00
CIEL3	55%	45%	48,72	-29,81	49%	51%	50,00	-24,16
CMIG4	57%	43%	36,14	-20,98	54%	46%	39,66	-32,00
COGN3	56%	44%	66,79	-32,98	52%	48%	83,85	-31,05
CPFE3	64%	36%	25,35	-29,56	60%	40%	52,54	-37,93
CPL6	60%	40%	29,90	-13,41	55%	45%	33,22	-12,00
CRFB3	67%	33%	49,56	-36,89	60%	40%	71,51	-47,00
CSAN3	61%	39%	54,38	-39,45	58%	42%	70,25	-40,86
CSNA3	57%	43%	93,06	-86,69	53%	47%	138,00	-138,93
CVCB3	56%	44%	88,00	-82,22	55%	45%	120,00	-103,12
CYRE3	58%	42%	48,10	-51,91	55%	45%	69,10	-62,00
ECOR3	57%	43%	44,64	-44,95	55%	45%	53,71	-54,31
EGIE3	62%	38%	23,21	-16,38	56%	44%	38,45	-19,45
ELET3	59%	41%	76,50	-66,61	55%	45%	100,73	-100,19
ELET6	57%	43%	58,05	-55,43	53%	47%	89,56	-89,00
EMBR3	54%	46%	64,88	-64,23	51%	49%	92,50	-77,00
ENBR3	57%	43%	15,39	-10,98	53%	47%	22,63	-17,18
ENEV3	62%	38%	67,38	-35,00	59%	41%	90,36	-40,00
ENGI11	67%	33%	52,69	-55,60	60%	40%	88,85	-66,48
EQTL3	63%	37%	47,57	-34,61	59%	41%	80,00	-46,88
EZTC3	57%	43%	49,86	-57,41	54%	46%	93,89	-84,00
FLRY3	61%	39%	25,84	-20,84	56%	44%	37,76	-22,88
GGBR4	56%	44%	72,04	-59,03	52%	48%	102,85	-86,40
GNDI3	68%	32%	140,17	-95,62	60%	40%	235,37	-115,13
GOAU4	60%	40%	46,69	-32,91	56%	44%	50,00	-40,00
GOLL4	59%	41%	70,40	-64,52	57%	43%	100,00	-84,31
HAPV3	64%	36%	51,65	-34,35	59%	41%	68,65	-43,85
HGTX3	57%	43%	74,00	-61,29	53%	47%	110,28	-79,33
HYPE3	60%	40%	39,41	-39,21	58%	42%	70,19	-49,84
IGTA3	59%	41%	60,04	-54,15	54%	46%	87,65	-71,49
IRBR3	57%	43%	68,94	-40,18	54%	46%	64,55	-40,00
ITSA4	65%	35%	33,47	-15,51	59%	41%	35,66	-13,00
ITUB4	58%	42%	54,14	-44,65	53%	47%	64,89	-57,00
JBSS3	55%	45%	64,52	-51,31	52%	48%	78,65	-65,29
JHSF3	61%	39%	41,00	-30,07	59%	41%	59,20	-34,39
KLBN11	60%	40%	49,06	-40,22	55%	45%	72,00	-61,93
LAME4	56%	44%	63,41	-50,56	53%	47%	86,86	-51,30
LCAM3	58%	42%	54,65	-53,59	56%	44%	71,98	-74,83
LREN3	59%	41%	70,48	-51,96	55%	45%	95,00	-75,48
LWSA3	63%	37%	85,19	-60,97	60%	40%	126,57	-94,00
MGLU3	58%	42%	53,31	-44,94	55%	45%	75,31	-60,32
MRFG3	57%	43%	58,95	-47,60	54%	46%	73,00	-66,00
MRVE3	58%	42%	44,67	-31,69	56%	44%	56,00	-37,98
MULT3	60%	40%	57,13	-48,51	57%	43%	71,47	-51,80
NTCO3	59%	41%	65,38	-56,87	54%	46%	83,09	-73,94
PCAR3	58%	42%	56,13	-56,08	57%	43%	72,24	-80,00
PETR3	66%	34%	76,36	-54,32	63%	37%	106,39	-52,98
PETRA	59%	41%	70,05	-49,83	56%	44%	106,72	-66,75
PRI03	62%	38%	102,10	-74,41	59%	41%	150,68	-110,03
QUAL3	60%	40%	50,82	-39,40	58%	42%	77,02	-65,86
RADL3	62%	38%	38,75	-36,61	58%	42%	63,71	-57,00
RAIL3	63%	37%	46,81	-35,64	63%	37%	98,24	-40,54
RENT3	60%	40%	85,69	-67,56	57%	43%	129,53	-84,51
SANB11	57%	43%	49,61	-48,60	52%	48%	65,60	-72,92
SBSF3	63%	37%	52,98	-43,69	59%	41%	98,63	-95,25
SULA11	58%	42%	40,69	-42,80	54%	46%	62,34	-60,28
SUZB3	59%	41%	87,28	-67,48	53%	47%	116,99	-80,33
TAEF11	60%	40%	27,47	-19,59	53%	47%	31,08	-20,00
TIMS3	69%	31%	26,98	-24,44	64%	36%	53,30	-30,37
TOTS3	57%	43%	43,33	-47,50	54%	46%	69,76	-60,00
UGPA3	65%	35%	58,99	-42,43	61%	39%	76,94	-58,35
USIM5	58%	42%	75,97	-65,30	56%	44%	103,61	-91,99
VALE3	58%	42%	93,71	-83,09	52%	48%	142,43	-129,63
VIVT3	63%	37%	34,31	-23,22	59%	41%	51,00	-22,46
VVAR3	62%	38%	90,87	-54,00	56%	44%	96,91	-78,23
WEGE3	60%	40%	52,00	-43,43	57%	43%	86,16	-59,00
YDUQ3	58%	42%	58,13	-62,76	57%	43%	95,75	-87,00
<b>ETF</b>								

BOVA11		57%	43%	29,18	-25,08	54%	46%	76,30	-51,75
BOVV11		65%	35%	69,30	-100,63	62%	38%	145,33	-54,14
<b>Futures</b>	<b>Expiration Date</b>								
WDO	1º vencimento	54%	46%	104,82	-135,00	32%	68%	185,00	-310,00
WIN	1º vencimento	56%	44%	90,50	-118,77	34%	66%	169,00	-260,00
<b>Call Options</b>	<b>Delta Interval (%)</b>								
BBSE3	0 ≤ Δ ≤ 20	55%	45%	11,94	-6,50	51%	49%	19,99	-8,00
BBSE3	20 ≤ Δ ≤ 40	68%	32%	30,67	-9,13	69%	31%	31,43	-10,00
BBSE3	40 ≤ Δ ≤ 60	72%	28%	43,33	-34,03	61%	39%	21,98	-8,53
BBSE3	60 ≤ Δ ≤ 80	59%	41%	40,00	-36,02	60%	40%	41,45	-16,04
BBSE3	80 ≤ Δ ≤ 100	75%	25%	16,00	-41,00	73%	27%	28,00	-37,87
GGBR4	0 ≤ Δ ≤ 20	52%	48%	58,84	-25,00	48%	52%	99,90	-32,41
GGBR4	20 ≤ Δ ≤ 40	61%	39%	115,24	-60,00	60%	40%	165,00	-80,20
GGBR4	40 ≤ Δ ≤ 60	69%	31%	160,00	-63,27	70%	30%	175,00	-63,74
GGBR4	60 ≤ Δ ≤ 80	75%	25%	149,39	-131,01	79%	21%	211,59	-120,20
GGBR4	80 ≤ Δ ≤ 100	51%	49%	270,61	-53,63	58%	42%	150,21	-41,03
PETR4	0 ≤ Δ ≤ 20	44%	56%	70,50	-10,00	47%	53%	160,22	-95,84
PETR4	20 ≤ Δ ≤ 40	56%	44%	100,00	-83,22	56%	44%	197,84	-120,16
PETR4	40 ≤ Δ ≤ 60	63%	37%	110,49	-103,23	65%	35%	208,06	-150,34
PETR4	60 ≤ Δ ≤ 80	68%	32%	141,60	-107,20	67%	33%	255,87	-144,00
PETR4	80 ≤ Δ ≤ 100	65%	35%	110,00	-80,84	64%	36%	239,22	-120,95



### INDIVIDUAL DAY-TRADE STATISTICS

Trimester (August/September/October) - 2021

Call Options	Delta Interval (%)	% 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\$)
		UGPA3	0 ≤ Δ ≤ 20	38%	62%	5,49	-5,00	53%	47%
UGPA3	20 ≤ Δ ≤ 40	42%	58%	116,00	-21,88	48%	52%	160,00	-15,19
UGPA3	40 ≤ Δ ≤ 60	80%	20%	103,97	-85,06	67%	33%	99,92	-85,06
UGPA3	60 ≤ Δ ≤ 80	75%	25%	269,36	-29,41	67%	33%	226,68	-29,41
VALE3	0 ≤ Δ ≤ 20	55%	45%	64,31	-45,02	50%	50%	150,25	-101,54
VALE3	20 ≤ Δ ≤ 40	59%	41%	161,45	-143,73	58%	42%	276,95	-181,08
VALE3	40 ≤ Δ ≤ 60	63%	37%	193,97	-180,15	67%	33%	323,71	-206,00
VALE3	60 ≤ Δ ≤ 80	71%	29%	128,44	-115,85	71%	29%	330,00	-220,00
VALE3	80 ≤ Δ ≤ 100	62%	38%	79,52	-80,25	58%	42%	107,00	-120,00
<b>Put Options</b>	<b>Delta Interval (%)</b>								
BBSE3	0 ≤ Δ ≤ 20	44%	56%	14,00	-4,00	30%	70%	26,68	-5,75
BBSE3	20 ≤ Δ ≤ 40	51%	49%	30,65	-5,35	59%	41%	45,99	-11,06
BBSE3	40 ≤ Δ ≤ 60	77%	23%	39,97	-14,02	73%	27%	21,98	-51,08
BBSE3	60 ≤ Δ ≤ 80	60%	40%	42,06	-29,66	67%	33%	62,00	-50,33
BBSE3	80 ≤ Δ ≤ 100	66%	34%	28,58	-8,00	56%	44%	106,96	-19,59
GGBR4	0 ≤ Δ ≤ 20	29%	71%	29,97	-34,33	34%	66%	34,90	-42,17
GGBR4	20 ≤ Δ ≤ 40	49%	51%	95,95	-40,06	58%	42%	60,00	-55,00
GGBR4	40 ≤ Δ ≤ 60	69%	31%	130,84	-40,11	73%	27%	137,94	-52,00
GGBR4	60 ≤ Δ ≤ 80	58%	42%	134,77	-105,33	50%	50%	259,38	-91,50
GGBR4	80 ≤ Δ ≤ 100	57%	43%	78,00	-23,52	49%	51%	109,68	-70,24
PETR4	0 ≤ Δ ≤ 20	54%	46%	50,24	-19,00	47%	53%	109,24	-66,15
PETR4	20 ≤ Δ ≤ 40	59%	41%	104,75	-76,57	57%	43%	149,95	-126,00
PETR4	40 ≤ Δ ≤ 60	63%	37%	118,37	-107,58	69%	31%	183,67	-120,97
PETR4	60 ≤ Δ ≤ 80	63%	37%	142,46	-120,39	64%	36%	239,08	-214,63
PETR4	80 ≤ Δ ≤ 100	57%	43%	99,32	-90,24	57%	43%	160,54	-83,75
UGPA3	0 ≤ Δ ≤ 20	0%	100%	0,00	-820,43	0%	100%	0,00	-1.520,39
UGPA3	20 ≤ Δ ≤ 40	64%	36%	236,41	-200,96	54%	46%	298,63	-478,10
UGPA3	40 ≤ Δ ≤ 60	67%	33%	209,56	-62,53	67%	33%	427,93	-62,53
UGPA3	60 ≤ Δ ≤ 80	44%	56%	760,03	-40,00	58%	42%	760,03	-91,42
UGPA3	80 ≤ Δ ≤ 100	61%	39%	54,79	-7,62	85%	15%	51,02	-20,85
VALE3	0 ≤ Δ ≤ 20	53%	47%	59,98	-45,25	50%	50%	120,00	-100,11
VALE3	20 ≤ Δ ≤ 40	61%	39%	133,05	-111,04	58%	42%	208,99	-155,00
VALE3	40 ≤ Δ ≤ 60	67%	33%	188,04	-133,88	68%	32%	291,37	-150,09
VALE3	60 ≤ Δ ≤ 80	64%	36%	194,43	-144,86	67%	33%	470,68	-201,07
VALE3	80 ≤ Δ ≤ 100	63%	37%	94,64	-78,26	60%	40%	392,34	-194,25



	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
<b>Ibovespa Stocks</b>			
ABEV3	9,2%	12,2%	-10,5%
ALPA4	11,7%	20,0%	-15,9%
AMER3	16,3%	26,3%	-18,7%
ASAI3	6,6%	7,7%	-6,3%
AZUL4	12,4%	41,6%	-31,3%
B3SA3	10,0%	21,0%	-16,9%
BBAS3	7,3%	18,7%	-14,7%
BBDC3	7,6%	14,4%	-12,0%
BBDC4	7,8%	14,3%	-11,7%
BBSE3	5,6%	11,0%	-10,1%
BEEF3	9,8%	20,4%	-14,8%
BIDI11	21,8%	36,3%	-22,4%
BIDI4	20,9%	40,0%	-23,6%
BPAC11	10,0%	26,3%	-18,6%
BPAN4	15,3%	36,0%	-22,8%
BRAP4	7,4%	18,0%	-15,0%
BRDT3	5,9%	23,0%	-16,9%
BRFS3	9,2%	17,8%	-13,9%
BRKM5	9,8%	23,1%	-16,8%
BRML3	9,5%	22,5%	-16,4%
CASH3	18,3%	35,8%	-22,0%
CCRO3	7,7%	19,0%	-15,2%
CIEL3	15,0%	19,0%	-15,8%
CMIG4	7,4%	15,9%	-13,4%
COGN3	13,5%	22,0%	-17,5%
CPFE3	5,5%	14,8%	-12,3%
CPLE6	6,5%	14,5%	-12,2%
CRFB3	6,3%	11,4%	-9,5%
CSAN3	7,4%	19,2%	-16,0%
CSNA3	10,6%	22,7%	-17,1%
CVCB3	13,6%	34,7%	-22,5%
CYRE3	11,9%	29,9%	-21,5%
DXCO3	9,4%	17,7%	-14,2%
ECOR3	11,8%	17,2%	-13,9%
EGIE3	4,2%	18,3%	-14,4%
ELET3	9,4%	23,3%	-17,1%
ELET6	8,8%	20,0%	-15,3%
EMBR3	9,6%	20,0%	-15,6%
ENBR3	4,9%	30,7%	-22,5%
ENEV3	7,7%	34,3%	-27,2%
ENGI11	7,5%	21,8%	-16,8%
EQTL3	6,4%	12,6%	-11,0%
EZTC3	12,8%	19,6%	-16,3%
FLRY3	7,2%	12,7%	-10,3%
GGBR4	7,4%	16,8%	-13,5%
GNDI3	7,1%	26,2%	-18,8%
GOAU4	7,2%	19,2%	-15,8%
GOLL4	10,7%	36,4%	-22,1%
HAPV3	7,6%	20,9%	-16,2%
HGTX3	3,0%	39,6%	-25,8%
HYPE3	6,6%	17,9%	-14,2%
IGTA3	10,4%	16,1%	-13,2%
IRBR3	7,5%	39,2%	-29,0%
ITSA4	6,2%	13,9%	-11,4%
ITUB4	11,6%	14,8%	-12,0%
JBSS3	6,5%	24,1%	-18,4%
JHSF3	10,4%	28,5%	-18,9%
KLBN11	7,9%	15,8%	-12,7%
LAME4	19,6%	19,7%	-15,2%
LCAM3	10,7%	25,2%	-18,7%
LREN3	8,9%	18,9%	-14,3%
LWSA3	14,8%	36,0%	-27,2%
MGLU3	11,4%	31,0%	-20,8%
MRFG3	7,7%	25,6%	-18,1%
MRVE3	10,7%	23,1%	-17,8%
MULT3	9,7%	19,1%	-14,9%
NTCO3	7,2%	16,6%	-12,7%
PCAR3	13,0%	0,1%	0,0%
PETR3	9,3%	21,3%	-17,8%
PETR4	9,4%	20,4%	-17,8%
PETZ3	10,5%	9,5%	-9,1%
PRI03	12,7%	51,5%	-30,6%
QUAL3	8,7%	20,6%	-16,6%
RADL3	7,6%	26,9%	-18,4%
RAIL3	7,4%	26,1%	-20,3%
RDOR3	6,9%	9,5%	-7,9%
RENT3	9,4%	21,4%	-16,2%
SANB11	7,4%	13,1%	-11,3%
SBSP3	6,2%	15,2%	-13,4%
SULA11	7,9%	14,6%	-12,0%
SUZB3	8,7%	15,5%	-12,3%
TAEF11	3,6%	17,4%	-13,8%
TIMS3	5,8%	20,9%	-16,3%
TOTS3	8,4%	14,8%	-12,2%
UGPA3	10,3%	17,1%	-14,1%
USIM5	12,7%	22,9%	-17,2%
VALE3	6,7%	17,9%	-15,0%
VIIA3	13,4%	30,6%	-21,7%

VIVT3	4,4%	9,8%	-8,7%
VVAR3	1,7%	31,7%	-22,2%
WEGE3	6,9%	21,4%	-16,3%
YDUQ3	0,0%	23,8%	-18,7%
ETF			
BOVA11	5,2%	10,3%	-9,8%
BOVV11	5,2%	12,3%	-12,9%