

**INDIVIDUAL DAY-TRADE STATISTICS**

Trimester (June/July/August) - 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		57%	43%	24,01	-17,37	54%	46%	28,44	-18,70
ASAI3		71%	29%	109,67	-56,35	65%	35%	137,82	-53,90
AZUL4		60%	40%	80,00	-71,50	57%	43%	93,48	-78,00
B3SA3		62%	38%	39,67	-25,17	58%	42%	68,06	-42,69
BBAS3		60%	40%	60,00	-40,04	56%	44%	77,06	-55,00
BBDC3		67%	33%	36,78	-18,35	61%	39%	42,14	-22,46
BBDC4		61%	39%	56,40	-39,40	55%	45%	76,94	-48,26
BBSE3		56%	44%	25,97	-20,00	54%	46%	35,92	-22,82
BEEF3		61%	39%	44,95	-29,50	58%	42%	66,63	-35,49
BIDI11		61%	39%	137,87	-118,75	59%	41%	201,32	-154,67
BPAC11		61%	39%	123,75	-72,57	55%	45%	158,45	-88,23
BRAP4		54%	46%	48,93	-52,54	49%	51%	81,41	-78,55
BRDT3		63%	37%	55,30	-33,83	61%	39%	80,23	-38,00
BRFS3		60%	40%	60,33	-54,98	59%	41%	101,81	-72,35
BRKMS		59%	41%	100,12	-78,46	57%	43%	142,26	-127,81
BRML3		57%	43%	35,33	-24,98	56%	44%	46,12	-26,17
BTOW3		55%	45%	86,31	-95,81	52%	48%	117,32	-110,00
CCRO3		60%	40%	41,52	-30,98	58%	42%	55,04	-35,60
CIEL3		55%	45%	40,11	-20,04	49%	51%	55,21	-16,31
CMIG4		59%	41%	26,99	-18,00	55%	45%	36,29	-21,93
COGN3		56%	44%	71,62	-37,21	51%	49%	81,65	-33,39
CPFE3		60%	40%	27,09	-23,67	54%	46%	43,68	-35,47
CPLF6		58%	42%	20,54	-9,91	52%	48%	27,47	-8,47
CRFB3		65%	35%	40,00	-35,74	61%	39%	58,05	-42,05
CSAN3		61%	39%	51,46	-36,19	58%	42%	66,39	-39,80
CSNA3		55%	45%	90,07	-85,94	52%	48%	114,00	-115,08
CVCB3		60%	40%	80,00	-66,41	57%	43%	113,79	-87,88
CYRE3		59%	41%	43,00	-46,28	56%	44%	61,42	-45,50
ECOR3		61%	39%	44,14	-30,51	62%	38%	60,17	-41,18
EGIE3		61%	39%	22,13	-16,47	56%	44%	34,43	-23,51
ELET3		60%	40%	75,00	-64,49	58%	42%	115,25	-75,97
ELET6		58%	42%	65,00	-59,18	55%	45%	108,61	-82,50
EMBR3		58%	42%	53,26	-45,12	56%	44%	79,00	-59,35
ENBR3		60%	40%	12,88	-7,56	54%	46%	17,72	-10,73
ENEV3		59%	41%	53,07	-34,13	55%	45%	83,46	-48,62
ENGI11		65%	35%	64,53	-57,91	61%	39%	91,76	-71,25
EQTU3		62%	38%	39,13	-33,37	56%	44%	54,60	-46,49
EZTC3		61%	39%	53,85	-51,08	54%	46%	82,45	-75,93
FLRY3		62%	38%	21,41	-20,72	57%	43%	36,46	-28,37
GGBR4		56%	44%	63,26	-54,59	54%	46%	83,30	-70,79
GNDI3		65%	35%	116,09	-78,30	60%	40%	183,44	-83,99
GOAU4		59%	41%	44,34	-29,64	56%	44%	46,00	-26,56
GOLLA		59%	41%	66,51	-57,93	58%	42%	87,74	-65,20
HAPV3		66%	34%	47,04	-30,32	60%	40%	59,85	-28,91
HGTX3		56%	44%	57,68	-51,95	56%	44%	88,87	-65,69
HYPE3		59%	41%	32,08	-38,68	55%	45%	61,46	-52,05
IGTA3		60%	40%	57,85	-55,25	56%	44%	86,56	-73,88
IRBR3		57%	43%	59,74	-32,00	55%	45%	69,30	-28,05
ITSA4		65%	35%	30,00	-11,42	59%	41%	30,33	-9,69
ITUB4		60%	40%	56,55	-40,96	58%	42%	81,02	-48,58
JBSS3		55%	45%	64,57	-48,32	49%	51%	88,59	-69,50
JHSF3		61%	39%	39,33	-22,49	62%	38%	54,60	-24,89
KLBN11		62%	38%	53,51	-38,80	58%	42%	78,06	-42,15
LAME4		57%	43%	52,95	-34,83	55%	45%	68,65	-46,08
LCAM3		58%	42%	45,43	-41,57	57%	43%	58,46	-40,64
LREN3		61%	39%	73,98	-41,15	57%	43%	96,94	-59,74
LWSA3		62%	38%	91,74	-64,05	57%	43%	144,88	-93,90
MGLU3		59%	41%	46,99	-36,02	57%	43%	70,85	-44,56
MRFG3		61%	39%	65,99	-39,45	57%	43%	74,16	-43,40
MRVE3		60%	40%	29,99	-28,87	57%	43%	46,06	-34,19
MULT3		60%	40%	48,34	-36,03	57%	43%	62,44	-45,51
NTCO3		58%	42%	75,51	-53,45	55%	45%	104,70	-66,47
PCAR3		58%	42%	61,60	-54,13	55%	45%	78,41	-73,27
PETR3		68%	32%	80,10	-47,25	65%	35%	100,30	-42,39
PETRA		60%	40%	63,99	-38,78	57%	43%	83,06	-49,29
PRIO3		63%	37%	73,42	-54,05	62%	38%	118,26	-64,50
QUAL3		62%	38%	50,08	-32,18	55%	45%	78,00	-93,72
RADL3		62%	38%	31,20	-32,00	57%	43%	55,05	-52,93
RAIL3		65%	35%	47,22	-29,59	64%	36%	100,99	-34,63
RENT3		59%	41%	66,40	-61,61	57%	43%	104,76	-67,75
SANB11		58%	42%	45,43	-41,90	56%	44%	65,50	-55,92
SBSF3		67%	33%	56,63	-47,57	62%	38%	107,00	-74,35
SULA11		57%	43%	40,84	-43,28	55%	45%	64,08	-60,32
SUZB3		60%	40%	92,09	-62,94	55%	45%	117,23	-87,20
TAEF11		57%	43%	22,42	-18,20	50%	50%	25,13	-22,30
TIMS3		69%	31%	35,24	-27,17	64%	36%	46,09	-26,46
TOTS3		57%	43%	31,90	-36,51	54%	46%	67,90	-54,35
UGPA3		64%	36%	63,58	-48,11	59%	41%	84,64	-61,55
USIM3		57%	43%	71,01	-55,35	55%	45%	91,80	-72,28
VALE3		56%	44%	88,00	-81,78	53%	47%	137,80	-145,24
VIVT3		64%	36%	30,92	-19,77	59%	41%	48,16	-20,88
VVAR3		61%	39%	69,77	-43,01	58%	42%	87,44	-59,41
WEGE3		60%	40%	48,52	-37,38	57%	43%	75,95	-53,10
YDUQ3		57%	43%	54,58	-56,68	53%	47%	104,41	-71,56
<b>ETF</b>									
BOVA11		58%	42%	27,74	-19,37	54%	46%	83,40	-33,96
BOVV11		66%	34%	63,54	-56,81	62%	38%	153,37	-31,97
<b>Futures</b>									
<b>Expiration Date</b>									
WDO	1º vencimento	54%	46%	100,00	-131,93	30%	70%	197,17	-284,11
WIN	1º vencimento	57%	43%	79,17	-105,00	33%	67%	160,48	-235,55
<b>Call Options</b>									
<b>Delta Interval (%)</b>									
BPAC11	0 ≤ Δ ≤ 20	49%	51%	32,49	-24,00	41%	59%	389,32	-38,28
BPAC11	20 ≤ Δ ≤ 40	73%	27%	66,00	-32,38	78%	22%	107,64	-87,04
BPAC11	40 ≤ Δ ≤ 60	76%	24%	140,00	-102,03	81%	19%	221,58	-103,78
BPAC11	60 ≤ Δ ≤ 80	63%	38%	317,77	-1112,50	67%	33%	217,89	-1112,50
BPAC11	80 ≤ Δ ≤ 100	50%	50%	244,29	-30,13	50%	50%	244,29	-30,13
GGBR4	0 ≤ Δ ≤ 20	52%	48%	58,40	-17,01	50%	50%	76,12	-26,63
GGBR4	20 ≤ Δ ≤ 40	55%	45%	94,49	-51,01	59%	41%	114,62	-60,19
GGBR4	40 ≤ Δ ≤ 60	56%	44%	135,85	-54,21	64%	36%	153,48	-71,93
GGBR4	60 ≤ Δ ≤ 80	74%	26%	149,12	-69,15	86%	14%	436,19	-73,36
GGBR4	80 ≤ Δ ≤ 100	41%	59%	270,61	-171,00	78%	22%	137,26	-41,03
PETRA	0 ≤ Δ ≤ 20	45%	55%	77,56	-2,68	49%	51%	141,67	-40,03
PETRA	20 ≤ Δ ≤ 40	59%	41%	98,49	-50,90	59%	41%	160,52	-76,26
PETRA	40 ≤ Δ ≤ 60	66%	34%	99,90	-61,17	67%	33%	173,57	-80,00
PETRA	60 ≤ Δ ≤ 80	69%	31%	141,41	-63,32	67%	33%	246,01	-102,41
PETRA	80 ≤ Δ ≤ 100	70%	30%	118,93	-90,00	65%	35%	281,67	-115,48



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<b>Call Options</b>									
UGPA3	0 ≤ Δ ≤ 20	53%	47%	19,94	-10,01	55%	45%	32,99	-32,56
UGPA3	20 ≤ Δ ≤ 40	42%	58%	40,00	-28,57	54%	46%	97,00	-23,04
UGPA3	40 ≤ Δ ≤ 60	69%	31%	113,90	-39,14	60%	40%	77,44	-32,82
UGPA3	60 ≤ Δ ≤ 80	48%	52%	269,36	-9,04	71%	29%	284,00	-86,54
UGPA3	80 ≤ Δ ≤ 100	100%	0%	497,93	0,00	100%	0%	497,93	0,00
VALE3	0 ≤ Δ ≤ 20	55%	45%	67,20	-57,58	49%	51%	154,09	-103,59
VALE3	20 ≤ Δ ≤ 40	57%	43%	135,91	-139,10	57%	43%	203,25	-165,54
VALE3	40 ≤ Δ ≤ 60	63%	37%	169,06	-132,46	66%	34%	233,97	-146,44
VALE3	60 ≤ Δ ≤ 80	70%	30%	154,65	-167,46	72%	28%	260,03	-201,02
VALE3	80 ≤ Δ ≤ 100	70%	30%	150,45	-110,68	65%	35%	154,91	-154,75
<b>Put Options</b>									
BPAC11	0 ≤ Δ ≤ 20	52%	48%	120,56	-70,07	29%	71%	67,47	-22520,17
BPAC11	20 ≤ Δ ≤ 40	55%	45%	230,63	-60,13	55%	45%	445,80	-20,53
BPAC11	40 ≤ Δ ≤ 60	62%	38%	93,18	-10,02	53%	47%	414,38	-189,51
BPAC11	60 ≤ Δ ≤ 80	75%	25%	193,14	-28,54	83%	17%	382,38	-28,54
BPAC11	80 ≤ Δ ≤ 100	50%	50%	69,00	-6900,02	60%	40%	69,00	-6900,02
GGBR4	0 ≤ Δ ≤ 20	34%	66%	40,13	-11,03	38%	62%	27,45	-16,01
GGBR4	20 ≤ Δ ≤ 40	50%	50%	72,71	-40,02	60%	40%	73,59	-47,66
GGBR4	40 ≤ Δ ≤ 60	67%	33%	59,67	-44,16	62%	38%	108,14	-37,16
GGBR4	60 ≤ Δ ≤ 80	53%	47%	138,63	-200,00	59%	41%	305,12	-155,03
GGBR4	80 ≤ Δ ≤ 100	67%	33%	47,63	-141,09	74%	26%	1601,63	-263,14
PETRA	0 ≤ Δ ≤ 20	56%	44%	57,08	-14,00	47%	53%	118,59	-50,60
PETRA	20 ≤ Δ ≤ 40	60%	40%	103,84	-65,13	59%	41%	159,28	-104,33
PETRA	40 ≤ Δ ≤ 60	66%	34%	118,25	-74,80	70%	30%	171,70	-94,02
PETRA	60 ≤ Δ ≤ 80	65%	35%	128,94	-116,70	64%	36%	195,99	-198,81
PETRA	80 ≤ Δ ≤ 100	64%	36%	64,44	-138,41	61%	39%	171,17	-822,99
UGPA3	0 ≤ Δ ≤ 20	0%	100%	0,00	-820,43	0%	100%	0,00	-1463,21
UGPA3	20 ≤ Δ ≤ 40	50%	50%	90,92	-200,96	67%	33%	97,43	-384,98
UGPA3	40 ≤ Δ ≤ 60	25%	75%	300,00	-75,14	10%	90%	300,00	-68,83
UGPA3	60 ≤ Δ ≤ 80	0%	100%	0,00	-142,85	0%	100%	0,00	-142,85
UGPA3	80 ≤ Δ ≤ 100	66%	34%	66,00	-4,02	79%	21%	99,80	-9,20
VALE3	0 ≤ Δ ≤ 20	56%	44%	63,42	-50,10	52%	48%	123,50	-114,83
VALE3	20 ≤ Δ ≤ 40	61%	39%	124,31	-135,17	58%	42%	182,61	-177,15
VALE3	40 ≤ Δ ≤ 60	65%	35%	190,32	-143,12	68%	32%	243,77	-158,38
VALE3	60 ≤ Δ ≤ 80	62%	38%	191,95	-213,69	66%	34%	340,18	-295,24
VALE3	80 ≤ Δ ≤ 100	57%	43%	115,78	-407,88	60%	40%	2144,72	-5623,76

	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
<b>Ibovespa Stocks</b>			
ABEV3	5,7%	12,1%	-10,4%
ASAI3	6,0%	8,2%	-6,6%
AZUL4	8,6%	42,1%	-31,6%
B3SA3	9,0%	21,1%	-16,9%
BBAS3	4,8%	18,8%	-14,8%
BBDC3	4,6%	14,5%	-12,1%
BBDC4	4,6%	14,4%	-11,7%
BBSE3	5,1%	11,2%	-10,1%
BEEF3	11,8%	20,5%	-14,9%
BIDI11	11,5%	36,3%	-21,0%
BPAC11	7,3%	26,7%	-18,5%
BRAP4	7,2%	18,1%	-15,0%
BRDT3	5,5%	23,4%	-16,8%
BRFS3	4,7%	17,8%	-13,9%
BRKM5	9,7%	23,1%	-16,8%
BRML3	5,6%	22,6%	-16,4%
BTOW3	2,8%	26,6%	-18,8%
CCRO3	7,2%	19,2%	-15,3%
CIEL3	6,8%	18,6%	-15,4%
CMIG4	6,0%	15,9%	-13,4%
COGN3	7,8%	22,0%	-17,4%
CPFE3	7,1%	14,9%	-12,3%
CPLE6	6,3%	14,5%	-12,3%
CRFB3	5,6%	11,7%	-9,6%
CSAN3	5,4%	19,3%	-16,1%
CSNA3	9,9%	22,9%	-17,1%
CVCB3	12,0%	35,1%	-22,4%
CYRE3	12,9%	30,1%	-21,5%
ECOR3	7,2%	17,3%	-13,8%
EGIE3	4,0%	18,3%	-14,5%
ELET3	6,0%	23,5%	-17,0%
ELET6	5,2%	20,1%	-15,3%
EMBR3	12,6%	19,9%	-15,7%
ENBR3	4,4%	30,8%	-22,6%
ENEV3	7,2%	34,5%	-27,3%
ENGI11	5,4%	21,8%	-16,7%
EOTL3	5,7%	12,7%	-11,0%
EZTC3	10,3%	19,7%	-16,2%
FLRY3	5,2%	12,8%	-10,4%
GGBR4	6,7%	16,8%	-13,5%
GNDI3	6,7%	27,2%	-18,9%
GOAU4	6,5%	19,2%	-15,8%
GOLL4	10,9%	36,6%	-22,2%
HAPV3	6,6%	21,7%	-16,4%
HGTX3	7,7%	39,8%	-25,9%
HYPE3	6,1%	18,0%	-14,2%
IGTA3	7,4%	16,1%	-13,1%
IRBR3	6,9%	39,4%	-29,5%
ITSA4	4,7%	14,1%	-11,5%
ITUB4	5,0%	14,6%	-11,8%
JBSS3	6,7%	24,2%	-18,4%
JHSF3	7,6%	28,7%	-19,0%
KLBN11	6,0%	15,8%	-12,7%
LAME4	14,6%	19,2%	-14,8%
LCAM3	8,7%	25,6%	-18,7%
LREN3	5,2%	19,1%	-14,3%
LWSA3	9,2%	39,6%	-27,7%
MGLU3	8,9%	31,5%	-20,9%
MRFG3	5,3%	25,6%	-18,2%
MRVE3	8,3%	23,2%	-17,9%
MULT3	6,5%	19,2%	-14,9%
NTCO3	5,9%	16,7%	-12,7%
PCAR3	7,1%	0,2%	0,0%
PETR3	7,4%	21,4%	-17,8%
PETRA	7,2%	20,5%	-17,8%
PRIO3	10,4%	52,0%	-30,9%
QUAL3	10,2%	20,8%	-16,7%
RADI3	5,8%	27,0%	-18,3%
RAIL3	4,9%	26,2%	-20,5%
RENT3	8,4%	21,5%	-16,2%
SANB11	4,7%	13,3%	-11,3%
SBSF3	9,5%	15,2%	-13,4%
SULA11	6,3%	14,8%	-12,1%
SUZB3	6,2%	15,6%	-12,3%
TAEF11	4,5%	17,5%	-13,8%
TIMS3	4,1%	20,9%	-16,4%
TOTS3	7,1%	14,9%	-12,2%
UGPA3	9,9%	17,2%	-14,1%
USIM5	11,3%	22,9%	-17,2%
VALE3	7,1%	18,0%	-15,0%
VIVT3	3,5%	9,8%	-8,7%
VVAR3	5,9%	31,3%	-21,8%
WEGE3	7,3%	21,5%	-16,3%
YDUQ3	0,0%	23,7%	-18,6%
<b>ETFs</b>			
BOVA11	4,0%	10,4%	-9,8%
BOVV11	4,0%	12,7%	-13,1%
<b>Spots</b>			
USD/BRL	3,2%	7,8%	-6,4%
Ibovespa	3,8%	10,9%	-10,8%
<b>ETI (bps)</b>			
Pré 1 ano	29,71	99,10	-78,22
Pré 3 anos	49,45	131,23	-98,41
Pré 5 anos	51,81	136,29	-105,99
<b>Cupom de IPCA 1 ano</b>	30,01	80,90	-75,11
<b>Cupom de IPCA 5 anos</b>	27,81	104,94	-94,28
<b>Cupom de IPCA 10 anos</b>	28,16	135,10	-129,80
<b>Cupom de IPCA 15,5 anos</b>	24,62	127,43	-125,17