

INDIVIDUAL DAY-TRADE STATISTICS
Trimester (November/December/January) - 2021/2022

	% 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	56%	44%	16,50	-7,08	50%	50%	12,00	-4,47
ALPA4	56%	44%	51,10	-46,90	56%	44%	72,99	-64,00
AMER3	59%	41%	105,02	-91,26	58%	42%	149,17	-111,35
ASAI3	58%	42%	24,86	-17,55	58%	42%	28,92	-22,21
AZUL4	61%	39%	97,57	-74,89	57%	43%	107,97	-85,97
B3SA3	63%	37%	28,00	-13,15	60%	40%	32,73	-16,23
BBAS3	61%	39%	44,61	-31,88	57%	43%	56,00	-40,97
BBDC3	65%	35%	30,75	-13,50	59%	41%	29,91	-10,00
BBDC4	61%	39%	46,29	-25,21	56%	44%	61,59	-34,86
BBSF3	56%	44%	22,17	-12,86	52%	48%	31,22	-20,00
BEEF3	60%	40%	36,88	-24,10	58%	42%	43,74	-31,00
BIDI11	60%	40%	153,27	-140,00	58%	42%	236,50	-213,49
BIDI4	60%	40%	73,71	-60,50	58%	42%	132,25	-106,18
BPAC11	60%	40%	77,33	-49,11	57%	43%	97,96	-78,12
BPAN4	57%	43%	73,59	-53,66	57%	43%	84,62	-60,36
BRAP4	58%	42%	56,28	-39,51	55%	45%	63,03	-52,98
VBBR3	65%	35%	59,00	-23,65	65%	35%	67,83	-24,00
BRFS3	59%	41%	57,40	-40,95	55%	45%	63,16	-59,52
BRKM5	58%	42%	96,50	-78,86	54%	46%	143,99	-159,68
BRML3	57%	43%	39,17	-24,64	54%	46%	40,29	-28,31
CASH3	59%	41%	69,78	-50,07	56%	44%	59,57	-45,37
CCRO3	61%	39%	42,17	-24,56	57%	43%	38,77	-27,23
CIEL3	54%	46%	20,00	-4,23	49%	51%	23,91	-4,00
CMIG4	59%	41%	25,34	-15,50	53%	47%	25,00	-16,50
COGN3	60%	40%	60,48	-19,75	54%	46%	64,50	-19,53
CPFE3	63%	37%	22,59	-18,99	59%	41%	36,28	-37,89
CPLE6	58%	42%	9,53	-2,31	53%	47%	9,00	-1,46
CRFB3	64%	36%	35,90	-25,77	62%	38%	42,31	-27,17
CSAN3	59%	41%	41,86	-26,03	55%	45%	40,75	-36,67
CSNA3	57%	43%	73,76	-64,08	52%	48%	93,89	-79,10
CVCB3	60%	40%	74,38	-61,44	58%	42%	94,12	-70,00
CYRE3	59%	41%	46,71	-35,00	57%	43%	54,57	-52,31
DXCO3	57%	43%	28,07	-28,79	54%	46%	42,90	-39,68
ECOR3	63%	37%	39,13	-20,11	57%	43%	40,00	-20,39
EGIE3	63%	37%	19,74	-9,01	56%	44%	20,83	-9,99
ELET3	62%	38%	66,59	-50,20	63%	37%	92,13	-55,70
ELET6	62%	38%	77,36	-55,00	62%	38%	92,00	-72,93
EMBR3	58%	42%	55,97	-46,60	55%	45%	70,58	-62,27
ENBR3	52%	48%	13,72	-11,59	47%	53%	21,79	-14,13
ENEV3	61%	39%	43,99	-30,13	56%	44%	41,00	-40,57
ENGI11	64%	36%	50,00	-45,04	58%	42%	84,00	-47,61
EQTL3	62%	38%	36,61	-26,75	57%	43%	58,00	-31,57
EZTC3	59%	41%	61,89	-50,11	57%	43%	71,74	-56,90
FLRY3	60%	40%	23,05	-22,18	57%	43%	39,49	-27,78
GGBR4	58%	42%	58,89	-42,84	54%	46%	69,00	-56,00
GNDI3	62%	38%	109,41	-80,85	58%	42%	131,26	-79,78
GOAU4	57%	43%	29,62	-16,36	52%	48%	30,05	-18,87
GOLL4	58%	42%	74,51	-64,13	57%	43%	80,50	-64,00
HAPV3	61%	39%	42,67	-26,41	59%	41%	40,63	-28,13
HYPE3	60%	40%	37,14	-30,21	57%	43%	49,00	-36,29
IGTA3	60%	40%	69,72	-50,62	61%	39%	82,00	-42,17
IRBR3	59%	41%	57,18	-20,35	53%	47%	56,43	-20,85
ITSA4	61%	39%	18,38	-3,59	54%	46%	12,71	-1,82
ITUB4	57%	43%	37,78	-24,09	51%	49%	40,65	-30,03
JBSS3	56%	44%	49,97	-38,47	53%	47%	65,27	-46,11
JHSF3	58%	42%	25,65	-15,34	56%	44%	40,00	-22,05
KLBN11	60%	40%	43,90	-35,66	57%	43%	51,53	-39,13
LAME4	58%	42%	39,97	-23,28	56%	44%	38,78	-28,43
LCAM3	58%	42%	53,35	-39,87	57%	43%	63,16	-46,91
LREN3	59%	41%	60,06	-46,22	57%	43%	85,65	-49,17
LWSA3	60%	40%	95,61	-73,22	58%	42%	136,00	-117,06
MGLU3	60%	40%	47,75	-17,94	47%	53%	115,54	-50,00
MRFG3	54%	46%	52,69	-40,23	51%	49%	53,96	-59,70
MRVE3	59%	41%	28,83	-24,36	56%	44%	44,95	-23,26
MULT3	58%	42%	50,00	-42,39	55%	45%	64,00	-65,43
NTCO3	58%	42%	73,03	-53,72	56%	44%	120,00	-128,89
PCAR3	62%	38%	60,11	-39,21	59%	41%	65,19	-59,57
PETR3	63%	37%	51,79	-33,43	59%	41%	45,49	-28,36
PETR4	43%	57%	32,00	-7,00	47%	53%	143,78	-75,00
PETZ3	61%	39%	48,64	-45,80	60%	40%	68,25	-50,00
PRI03	60%	40%	91,06	-60,56	56%	44%	114,00	-102,04
QUAL3	61%	39%	33,02	-33,00	59%	41%	43,22	-45,46
RADL3	59%	41%	28,82	-24,35	55%	45%	47,53	-35,71
RAIL3	61%	39%	36,00	-25,50	55%	45%	52,07	-27,00
RDOR3	62%	38%	78,66	-59,08	57%	43%	111,10	-82,72
RENT3	60%	40%	83,50	-63,00	59%	41%	97,00	-62,00
SANB11	60%	40%	41,16	-35,50	57%	43%	61,12	-60,69
SBSP3	61%	39%	43,29	-32,20	57%	43%	75,56	-51,00
SULA11	57%	43%	49,12	-39,28	57%	43%	57,00	-42,83
SUZB3	60%	40%	81,22	-50,71	57%	43%	108,00	-74,00
TAEI11	60%	40%	22,65	-7,30	53%	47%	19,80	-10,01
TIMS3	60%	40%	18,64	-11,14	54%	46%	24,00	-18,00
TOTS3	60%	40%	50,72	-39,97	57%	43%	59,07	-55,54
UGPA3	64%	36%	47,10	-30,56	60%	40%	58,73	-40,94

USIM5		61%	39%	69,49	-45,79	56%	44%	82,00	-51,60
VALE3		53%	47%	64,46	-49,02	49%	51%	163,20	-140,00
VIIA3		53%	47%	51,91	-3,68	49%	51%	102,03	-52,98
VIVT3		57%	43%	23,75	-15,11	54%	46%	32,51	-13,36
WEGE3		58%	42%	40,62	-37,60	55%	45%	50,42	-42,31
YDUQ3		61%	39%	55,90	-59,04	59%	41%	93,88	-58,71
ETF									
BOVA11		58%	42%	14,20	-11,79	52%	48%	42,46	-18,66
BOVV11		66%	34%	68,21	-62,98	58%	42%	107,35	-24,00
Futures	Expiration Date								
WDO	1º vencimento	52%	48%	100,00	-125,00	30%	70%	135,00	-219,80
WIN	1º vencimento	55%	45%	87,04	-105,09	31%	69%	150,40	-246,00
Call Options	Delta Interval (%)								
BBDC4	0 < Δ ≤ 20	64%	36%	35,88	-9,76	58%	42%	97,16	-65,55
BBDC4	20 < Δ ≤ 40	62%	38%	69,42	-38,28	63%	37%	101,30	-60,33
BBDC4	40 < Δ ≤ 60	72%	28%	79,95	-50,34	72%	28%	113,96	-80,34
BBDC4	60 < Δ ≤ 80	73%	27%	145,00	-52,56	75%	25%	197,37	-80,00
BBDC4	80 < Δ ≤ 100	75%	25%	132,92	-9,15	74%	26%	141,41	-5,45
MGLU3	0 < Δ ≤ 20	60%	40%	47,75	-17,94	47%	53%	115,54	-50,00
MGLU3	20 < Δ ≤ 40	52%	48%	62,20	-40,00	52%	48%	99,90	-70,67
MGLU3	40 < Δ ≤ 60	59%	41%	79,60	-64,01	64%	36%	110,90	-75,12
MGLU3	60 < Δ ≤ 80	58%	42%	77,93	-52,88	66%	34%	121,23	-70,74
MGLU3	80 < Δ ≤ 100	50%	50%	80,24	-34,13	61%	39%	54,00	-51,00
PETRA4	0 < Δ ≤ 20	43%	57%	32,00	-7,00	47%	53%	143,78	-75,00
PETRA4	20 < Δ ≤ 40	57%	43%	97,70	-49,86	56%	44%	157,39	-120,00
PETRA4	40 < Δ ≤ 60	62%	38%	109,53	-74,10	62%	38%	185,36	-100,00
PETRA4	60 < Δ ≤ 80	65%	35%	160,39	-153,74	67%	33%	228,55	-140,12
PETRA4	80 < Δ ≤ 100	65%	35%	179,21	-101,21	61%	39%	300,00	-188,30



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Call Options	Delta Interval (%)								
VALE3	0 < Δ ≤ 20	53%	47%	64,46	-49,02	49%	51%	163,20	-140,00
VALE3	20 < Δ ≤ 40	59%	41%	159,76	-132,29	57%	43%	249,67	-200,99
VALE3	40 < Δ ≤ 60	63%	37%	154,84	-138,09	67%	33%	314,17	-236,84
VALE3	60 < Δ ≤ 80	73%	27%	146,83	-153,26	71%	29%	390,00	-345,27
VALE3	80 < Δ ≤ 100	63%	37%	148,17	-78,00	65%	35%	345,88	-198,83
VIIA3	0 < Δ ≤ 20	53%	47%	51,91	-3,68	49%	51%	102,03	-52,98
VIIA3	20 < Δ ≤ 40	51%	49%	45,37	-20,66	52%	48%	99,62	-65,04
VIIA3	40 < Δ ≤ 60	55%	45%	67,84	-41,04	58%	42%	100,00	-79,07
VIIA3	60 < Δ ≤ 80	58%	42%	93,21	-60,21	64%	36%	125,50	-47,50
VIIA3	80 < Δ ≤ 100	44%	56%	60,00	-25,63	55%	45%	109,81	-35,06
Put Options	Delta Interval (%)								
BBDC4	0 < Δ ≤ 20	61%	39%	60,92	-12,98	56%	44%	99,70	-20,03
BBDC4	20 < Δ ≤ 40	63%	37%	99,30	-51,42	61%	39%	135,34	-51,55
BBDC4	40 < Δ ≤ 60	70%	30%	76,40	-30,93	77%	23%	120,63	-60,00
BBDC4	60 < Δ ≤ 80	75%	25%	69,88	-45,00	73%	27%	135,00	-39,09
BBDC4	80 < Δ ≤ 100	47%	53%	58,12	-14,08	48%	52%	146,05	-28,16
MGLU3	0 < Δ ≤ 20	43%	57%	32,28	-17,50	48%	52%	46,21	-30,05
MGLU3	20 < Δ ≤ 40	57%	43%	32,94	-33,38	56%	44%	70,78	-38,11
MGLU3	40 < Δ ≤ 60	68%	32%	51,86	-30,00	72%	28%	99,83	-45,00
MGLU3	60 < Δ ≤ 80	66%	34%	71,96	-61,35	73%	27%	115,79	-56,00
MGLU3	80 < Δ ≤ 100	56%	44%	20,00	-14,50	49%	51%	97,50	-56,00
PETRA4	0 < Δ ≤ 20	55%	45%	55,14	-11,43	49%	51%	112,82	-63,11
PETRA4	20 < Δ ≤ 40	58%	42%	98,13	-57,95	59%	41%	158,73	-132,17
PETRA4	40 < Δ ≤ 60	63%	37%	113,00	-75,33	70%	30%	189,00	-80,00
PETRA4	60 < Δ ≤ 80	67%	33%	113,29	-71,72	73%	27%	199,70	-90,00
PETRA4	80 < Δ ≤ 100	64%	36%	126,00	-76,80	60%	40%	192,63	-44,00
VALE3	0 < Δ ≤ 20	55%	45%	39,29	-42,68	49%	51%	107,70	-77,00
VALE3	20 < Δ ≤ 40	59%	41%	113,61	-102,59	59%	41%	139,86	-174,97
VALE3	40 < Δ ≤ 60	64%	36%	119,92	-89,96	68%	32%	226,97	-149,00
VALE3	60 < Δ ≤ 80	69%	31%	170,69	-139,93	69%	31%	312,80	-181,28
VALE3	80 < Δ ≤ 100	63%	37%	100,00	-37,34	57%	43%	234,20	-97,81
VIIA3	0 < Δ ≤ 20	46%	54%	21,14	-6,01	42%	58%	48,32	-8,18
VIIA3	20 < Δ ≤ 40	54%	46%	47,64	-19,75	54%	46%	77,80	-37,53
VIIA3	40 < Δ ≤ 60	64%	36%	58,39	-25,91	65%	35%	111,00	-45,07
VIIA3	60 < Δ ≤ 80	69%	31%	70,91	-27,50	70%	30%	99,66	-35,35
VIIA3	80 < Δ ≤ 100	57%	43%	18,00	-10,16	45%	55%	61,95	-35,28



	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	4,9%	12,2%	-10,5%
ALPA4	11,6%	19,8%	-16,0%
AMER3	13,0%	26,1%	-18,7%
ASAI3	6,4%	8,1%	-7,3%
AZUL4	13,2%	42,0%	-31,1%
B3SA3	10,2%	20,9%	-16,7%
BBAS3	4,5%	18,7%	-14,7%
BBDC3	4,6%	14,4%	-12,0%
BBDC4	5,4%	14,3%	-11,7%
BBSE3	6,6%	10,9%	-10,0%
BEEF3	5,9%	20,4%	-14,8%
BIDI11	22,4%	37,4%	-24,0%
BIDI4	20,5%	39,9%	-24,3%
BPAC11	10,9%	26,0%	-18,5%
BPAN4	15,1%	36,1%	-23,0%
BRAP4	6,4%	18,0%	-14,9%
BRDT3	1,0%	23,5%	-17,5%
BRFS3	8,7%	17,7%	-13,8%
BRKM5	10,9%	23,3%	-17,0%
BRML3	9,6%	22,3%	-16,2%
CASH3	18,7%	37,6%	-22,8%
CCRO3	6,8%	18,9%	-15,1%
CIEL3	10,8%	18,9%	-15,5%
CMIG4	4,2%	15,8%	-13,3%
COGN3	10,9%	22,2%	-17,6%
CPFE3	5,0%	14,7%	-12,2%
CPLE6	4,8%	14,5%	-12,2%
CRFB3	7,8%	11,3%	-9,4%
CSAN3	7,1%	19,1%	-15,9%
CSNA3	8,3%	22,7%	-17,1%
CVCB3	13,8%	34,7%	-22,8%
CYRE3	10,7%	29,8%	-21,3%
DXCO3	8,5%	17,6%	-14,1%
ECOR3	7,6%	17,0%	-13,8%
EGIE3	2,7%	18,2%	-14,4%
ELET3	7,4%	23,1%	-17,0%
ELET6	6,4%	19,9%	-15,3%
EMBR3	9,5%	20,1%	-15,7%
ENBR3	3,7%	30,5%	-22,4%
ENEV3	7,9%	34,0%	-27,0%
ENGI11	4,3%	21,8%	-16,7%
EQTL3	4,5%	12,5%	-10,8%
EZTC3	10,7%	19,6%	-16,1%
FLRY3	8,4%	12,6%	-10,3%
GGBR4	6,3%	16,7%	-13,5%
GNDI3	10,5%	24,8%	-18,1%
GOAU4	5,9%	19,1%	-15,8%
GOLL4	12,1%	36,3%	-22,0%
HAPV3	11,1%	20,0%	-15,4%
HYPE3	5,6%	17,7%	-14,1%
IGTA3	2,0%	16,2%	-13,2%
IRBR3	9,2%	37,8%	-28,8%
ITSA4	4,0%	13,9%	-11,4%
ITUB4	5,5%	14,8%	-11,9%
JBSS3	6,0%	23,9%	-18,3%
JHSF3	11,1%	28,2%	-18,7%
KLBN11	5,5%	15,7%	-12,7%
LAME4	11,3%	20,1%	-15,4%
LCAM3	9,3%	25,0%	-18,4%
LREN3	9,8%	18,7%	-14,3%
LWSA3	18,6%	33,1%	-27,8%
MGLU3	17,7%	31,4%	-21,5%
MRFG3	8,2%	25,3%	-18,0%
MRVE3	9,6%	22,9%	-17,6%
MULT3	8,5%	19,0%	-14,8%
NTCO3	12,7%	16,9%	-13,0%
PCAR3	9,3%	0,0%	0,0%
PETR3	7,1%	21,2%	-17,7%
PETR4	7,0%	20,3%	-17,7%
PETZ3	14,1%	12,1%	-10,1%
PRI03	10,3%	51,0%	-30,6%
QUAL3	11,2%	20,2%	-16,5%
RADL3	6,8%	26,8%	-18,4%
RAIL3	7,5%	26,0%	-20,2%
RDOR3	8,8%	9,8%	-9,5%
RENT3	9,3%	21,3%	-16,1%
SANB11	6,6%	13,2%	-11,2%
SBSP3	5,7%	15,1%	-13,4%
SULA11	9,6%	14,7%	-12,0%
SUZB3	6,6%	15,5%	-12,2%
TAE11	3,0%	17,3%	-13,7%
TIMS3	5,2%	20,9%	-16,3%
TOTS3	9,7%	14,6%	-12,1%
UGPA3	8,8%	17,1%	-14,1%
USIM5	8,6%	22,8%	-17,2%
VALE3	6,7%	17,9%	-14,9%
VIIA3	0,3%	50,0%	-30,2%
VIVT3	3,8%	9,9%	-8,7%

WEGE3	8,5%	21,3%	-16,3%
YDUQ3	0,0%	24,0%	-18,7%
ETF			
BOVA11	3,7%	10,2%	-9,7%
BOVV11	3,7%	11,9%	-12,7%
Spots			