

INDIVIDUAL DAY-TRADE STATISTICS
Trimester (February/March/April) - 2023

	% 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\$)
ABEV3	57%	43%	12,50	-8,50	52%	48%	16,18	-9,00
ALPA4	64%	36%	47,00	-40,00	61%	39%	70,00	-48,00
AMER3	52%	48%	36,00	-10,00	49%	51%	40,00	-10,00
ARZZ3	60%	40%	84,00	-80,00	55%	45%	106,00	-91,00
ASAI3	63%	37%	39,60	-31,00	61%	39%	51,20	-40,00
AZUL4	58%	42%	78,00	-76,00	54%	46%	98,00	-104,00
B3SA3	62%	38%	25,00	-15,00	55%	45%	29,00	-25,00
BBAS3	59%	41%	34,43	-29,46	53%	47%	30,00	-32,00
BBDC3	60%	40%	16,73	-7,00	55%	45%	15,00	-6,00
BBDC4	59%	41%	30,00	-20,00	54%	46%	32,75	-22,00
BBSE3	58%	42%	22,00	-17,00	54%	46%	24,20	-20,00
BEEF3	59%	41%	44,00	-40,00	54%	46%	60,00	-52,00
BPAC11	64%	36%	59,33	-32,00	61%	39%	77,00	-45,00
BPAN4	65%	35%	24,84	-19,00	62%	38%	35,36	-24,00
BRAP4	57%	43%	26,00	-24,63	52%	48%	31,00	-22,50
BRFS3	63%	37%	53,40	-34,50	61%	39%	62,00	-49,60
BRKM5	60%	40%	44,00	-41,40	56%	44%	53,00	-52,50
CASH3	57%	43%	28,00	-5,98	52%	48%	30,00	-4,00
CCRO3	64%	36%	23,00	-20,00	60%	40%	32,00	-28,00
CIEL3	66%	34%	31,00	-16,00	62%	38%	39,00	-12,71
CMIG4	61%	39%	16,00	-10,40	55%	45%	19,75	-7,15
CMIN3	58%	42%	20,00	-9,23	51%	49%	20,00	-11,72
COGN3	66%	34%	50,00	-27,00	57%	43%	60,00	-19,00
CPFE3	63%	37%	19,00	-16,75	59%	41%	32,00	-24,00
CPL6	62%	38%	12,00	-5,00	56%	44%	15,00	-4,00
CRFB3	61%	39%	27,71	-27,00	58%	42%	40,00	-42,80
CSAN3	63%	37%	28,83	-22,50	58%	42%	37,19	-25,50
CSNA3	58%	42%	51,07	-45,00	53%	47%	64,00	-55,00
CVCB3	59%	41%	50,00	-47,00	57%	43%	60,00	-60,00
CYRE3	59%	41%	41,00	-34,55	56%	44%	46,00	-44,00
DXCO3	66%	34%	30,00	-36,00	60%	40%	40,52	-39,00
ECOR3	62%	38%	32,00	-24,00	56%	44%	40,00	-27,14
EGIE3	59%	41%	17,00	-12,00	54%	46%	16,00	-11,55
ELET3	61%	39%	55,00	-53,00	58%	42%	60,00	-54,75
ELET6	60%	40%	59,00	-49,67	57%	43%	60,00	-56,35
EMBR3	58%	42%	36,25	-27,00	54%	46%	40,00	-30,00
ENBR3	60%	40%	10,97	-6,00	55%	45%	11,85	-5,09
ENEV3	63%	37%	22,00	-21,00	59%	41%	33,00	-25,00
ENGI11	65%	35%	34,00	-40,00	58%	42%	66,00	-76,00
EQTL3	62%	38%	30,00	-25,00	57%	43%	46,50	-36,00
EZTC3	59%	41%	47,00	-42,78	57%	43%	58,17	-48,00
FLRY3	58%	42%	15,00	-17,00	56%	44%	24,00	-15,00
GGBR4	59%	41%	40,00	-34,00	54%	46%	50,69	-38,00
GOAU4	58%	42%	21,00	-16,50	51%	49%	25,75	-18,00
GOLL4	58%	42%	70,00	-59,00	55%	45%	80,00	-73,00
HAPV3	65%	35%	72,00	-50,00	62%	38%	76,87	-27,50
HYPE3	56%	44%	25,00	-30,00	50%	50%	43,00	-50,00
IGTI11	64%	36%	37,00	-25,50	56%	44%	52,17	-22,78
ITSA4	60%	40%	10,00	-3,89	51%	49%	10,00	-2,00
ITUB4	59%	41%	30,00	-21,00	53%	47%	30,00	-22,00
JBSS3	60%	40%	44,50	-32,41	56%	44%	62,03	-31,00
KLBN11	59%	41%	21,87	-15,00	53%	47%	25,00	-16,00
LREN3	59%	41%	53,80	-38,50	56%	44%	66,00	-54,00
LWSA3	61%	39%	54,00	-57,00	58%	42%	80,00	-53,00
MGLU3	60%	40%	62,08	-45,00	56%	44%	60,00	-33,33
MRFG3	64%	36%	47,50	-37,00	61%	39%	64,00	-37,00
MRVE3	60%	40%	40,00	-33,43	60%	40%	48,00	-34,00
MULT3	60%	40%	30,00	-29,00	57%	43%	38,18	-33,00
NTCO3	62%	38%	58,00	-42,00	59%	41%	95,57	-63,50
PCAR3	63%	37%	45,00	-45,39	61%	39%	74,50	-58,80
PETR3	59%	41%	38,70	-25,00	55%	45%	34,50	-23,00
PETR4	58%	42%	35,00	-30,00	54%	46%	43,00	-33,00
PETZ3	63%	37%	56,00	-49,00	62%	38%	70,00	-42,00
PRIO3	60%	40%	80,71	-61,50	57%	43%	100,00	-70,15
QUAL3	65%	35%	30,00	-30,00	61%	39%	42,00	-29,40
RADL3	62%	38%	30,50	-32,00	59%	41%	49,00	-26,00
RAIL3	66%	34%	26,50	-22,00	64%	36%	42,00	-29,43
RAIZ4	64%	36%	35,00	-14,50	59%	41%	34,12	-12,00
RDOR3	63%	37%	62,00	-50,00	64%	36%	98,00	-69,00
RENT3	58%	42%	66,00	-50,00	54%	46%	83,50	-72,50
RRRP3	60%	40%	99,00	-74,00	55%	45%	148,17	-102,00
SANB11	58%	42%	20,19	-18,00	55%	45%	24,00	-21,00
SBSP3	61%	39%	51,00	-43,50	58%	42%	65,00	-52,50
SLCE3	62%	38%	43,50	-32,50	57%	43%	70,00	-45,00

SMT03		61%	39%	46,17	-42,50	58%	42%	62,54	-51,00
SOMA3		65%	35%	48,60	-41,78	60%	40%	50,00	-56,00
SUZB3		61%	39%	55,00	-44,00	57%	43%	91,70	-54,83
TAE11		53%	47%	9,50	-4,00	49%	51%	8,38	-3,40
TIMS3		59%	41%	13,30	-10,25	56%	44%	15,00	-10,32
TOTS3		63%	37%	41,14	-30,04	60%	40%	60,00	-43,00
UGPA3		64%	36%	28,00	-26,00	64%	36%	51,00	-26,73
USIM5		60%	40%	32,50	-28,50	54%	46%	40,00	-30,00
VALE3		59%	41%	61,00	-56,00	53%	47%	69,00	-68,00
VBBR3		66%	34%	30,00	-22,50	61%	39%	50,00	-30,00
VIIA3		63%	37%	60,33	-41,00	63%	37%	88,93	-42,00
VIVT3		59%	41%	17,00	-10,50	53%	47%	20,00	-10,50
WEGE3		64%	36%	43,46	-33,00	58%	42%	48,65	-38,00
YDUQ3		62%	38%	59,00	-53,00	58%	42%	71,07	-69,00
ETF									
BOVA11		57%	43%	9,53	-10,75	50%	50%	19,80	-19,65
BOVV11		66%	34%	27,50	-70,94	62%	38%	39,32	-55,55
Futures	Expiration Date								
WDO	1º vencimento	55%	45%	100,00	-140,00	35%	65%	175,00	-250,00
WIN	1º vencimento	56%	44%	75,00	-108,00	34%	66%	104,00	-224,00
Call Options	Delta Interval (%)								
BBAS3	0 < Δ ≤ 20	66%	34%	28,75	-30,00	54%	46%	76,70	-50,00
BBAS3	20 < Δ ≤ 40	62%	38%	59,50	-51,23	61%	39%	77,00	-60,00
BBAS3	40 < Δ ≤ 60	68%	32%	105,00	-50,00	69%	31%	118,14	-53,00
BBAS3	60 < Δ ≤ 80	67%	33%	158,63	-62,00	73%	27%	158,63	-90,00
BBAS3	80 < Δ ≤ 100	63%	37%	117,00	-20,00	61%	39%	147,87	-44,00
BBDC4	0 < Δ ≤ 20	73%	27%	50,00	-40,00	59%	41%	90,00	-25,00
BBDC4	20 < Δ ≤ 40	64%	36%	50,00	-70,00	60%	40%	63,50	-70,00
BBDC4	40 < Δ ≤ 60	68%	32%	91,33	-43,00	67%	33%	90,00	-58,50
BBDC4	60 < Δ ≤ 80	72%	28%	80,00	-49,00	76%	24%	103,00	-44,00
BBDC4	80 < Δ ≤ 100	66%	34%	135,25	-30,00	70%	30%	115,00	-40,80
ITUB4	0 < Δ ≤ 20	69%	31%	35,65	-57,75	60%	40%	71,56	-52,00
ITUB4	20 < Δ ≤ 40	68%	32%	85,00	-93,00	64%	36%	99,51	-78,50
ITUB4	40 < Δ ≤ 60	68%	32%	119,86	-106,00	73%	27%	144,53	-75,00
ITUB4	60 < Δ ≤ 80	70%	30%	112,50	-61,25	76%	24%	205,00	-58,00
ITUB4	80 < Δ ≤ 100	61%	39%	45,81	-32,50	62%	38%	153,50	-50,00



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Call Options	Delta Interval (%)								
PETRA4	0 < Δ ≤ 20	59%	41%	30,00	-26,50	51%	49%	105,82	-68,60
PETRA4	20 < Δ ≤ 40	63%	37%	77,50	-62,00	60%	40%	150,00	-120,00
PETRA4	40 < Δ ≤ 60	65%	35%	102,50	-112,00	67%	33%	146,48	-120,00
PETRA4	60 < Δ ≤ 80	67%	33%	110,00	-115,00	70%	30%	180,00	-120,00
PETRA4	80 < Δ ≤ 100	63%	37%	79,33	-120,00	64%	36%	197,00	-87,00
VALE3	0 < Δ ≤ 20	61%	39%	30,50	-50,00	52%	48%	115,00	-120,00
VALE3	20 < Δ ≤ 40	60%	40%	110,00	-130,00	59%	41%	183,60	-170,00
VALE3	40 < Δ ≤ 60	63%	37%	115,00	-130,50	67%	33%	170,00	-146,00
VALE3	60 < Δ ≤ 80	71%	29%	112,75	-119,50	74%	26%	144,00	-175,50
VALE3	80 < Δ ≤ 100	68%	32%	95,00	-53,75	67%	33%	312,69	-60,17
Put Options	Delta Interval (%)								
BBAS3	0 < Δ ≤ 20	56%	44%	15,00	-32,58	51%	49%	52,00	-45,98
BBAS3	20 < Δ ≤ 40	61%	39%	61,25	-53,50	59%	41%	77,00	-61,50
BBAS3	40 < Δ ≤ 60	70%	30%	80,50	-73,44	72%	28%	112,00	-44,00
BBAS3	60 < Δ ≤ 80	65%	35%	66,00	-48,00	66%	34%	93,00	-85,00
BBAS3	80 < Δ ≤ 100	60%	40%	10,00	-22,50	43%	57%	8,50	-20,00
BBDC4	0 < Δ ≤ 20	75%	25%	36,00	-33,75	57%	43%	83,33	-34,67
BBDC4	20 < Δ ≤ 40	64%	36%	46,50	-49,44	62%	38%	74,75	-60,00
BBDC4	40 < Δ ≤ 60	69%	31%	50,00	-59,00	69%	31%	75,79	-60,00
BBDC4	60 < Δ ≤ 80	63%	37%	74,00	-32,00	63%	37%	76,00	-29,50
BBDC4	80 < Δ ≤ 100	56%	44%	43,00	-12,25	60%	40%	70,00	-11,00
ITUB4	0 < Δ ≤ 20	63%	37%	30,00	-21,50	54%	46%	82,00	-26,46
ITUB4	20 < Δ ≤ 40	63%	37%	86,00	-58,00	65%	35%	100,00	-68,00
ITUB4	40 < Δ ≤ 60	70%	30%	110,00	-77,00	78%	22%	120,00	-68,50
ITUB4	60 < Δ ≤ 80	58%	42%	117,50	-50,00	65%	35%	100,00	-58,00
ITUB4	80 < Δ ≤ 100	60%	40%	58,00	-22,50	59%	41%	90,00	-138,50
PETRA4	0 < Δ ≤ 20	61%	39%	50,00	-34,50	53%	47%	100,00	-51,29
PETRA4	20 < Δ ≤ 40	58%	42%	90,00	-77,53	57%	43%	109,14	-100,00
PETRA4	40 < Δ ≤ 60	65%	35%	102,94	-90,00	71%	29%	160,00	-90,50
PETRA4	60 < Δ ≤ 80	70%	30%	110,00	-100,00	74%	26%	150,00	-95,00
PETRA4	80 < Δ ≤ 100	62%	38%	79,50	-84,00	68%	32%	135,00	-60,00
VALE3	0 < Δ ≤ 20	52%	48%	65,00	-66,50	49%	51%	74,67	-104,00
VALE3	20 < Δ ≤ 40	64%	36%	107,00	-100,00	64%	36%	160,00	-124,39
VALE3	40 < Δ ≤ 60	69%	31%	140,08	-100,00	73%	27%	161,50	-100,00
VALE3	60 < Δ ≤ 80	64%	36%	181,74	-69,33	70%	30%	260,41	-110,00
VALE3	80 < Δ ≤ 100	73%	27%	63,50	-60,33	64%	36%	153,50	-149,02

	RISK METRICS		
	Var 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	3,8%	6,7%	-6,2%
ALPA4	11,2%	20,4%	-16,8%
ALSO3	6,5%	24,9%	-20,2%
AMER3	17,4%	48,4%	-32,1%
ARZZ3	10,0%	15,3%	-12,4%
ASAI3	8,1%	11,5%	-9,5%
AZUL4	18,0%	43,5%	-30,9%
B3SA3	7,9%	20,3%	-16,4%
BBAS3	5,3%	18,4%	-14,7%
BBDC3	5,0%	14,4%	-12,2%
BBDC4	6,0%	14,4%	-11,9%
BBSE3	4,0%	10,6%	-9,8%
BEEF3	8,4%	19,8%	-14,5%
BPAC11	8,0%	19,1%	-14,0%
BPAN4	8,3%	34,8%	-22,6%
BRAP4	6,2%	17,6%	-14,6%
BRFS3	13,8%	18,6%	-14,9%
BRKM5	9,5%	23,1%	-16,7%
CASH3	10,9%	33,8%	-20,2%
CCRO3	5,4%	18,6%	-14,9%
CIEL3	7,5%	19,1%	-15,4%
CMIG4	4,0%	15,7%	-13,2%
CMIN3	8,6%	18,6%	-13,5%
COGN3	9,9%	26,1%	-20,6%
CPFE3	4,7%	14,4%	-12,0%
CPLE6	4,7%	14,7%	-12,3%
CRFB3	9,5%	12,1%	-10,2%
CSAN3	6,7%	18,4%	-15,4%
CSNA3	9,7%	22,4%	-16,9%
CVCB3	17,0%	35,7%	-24,6%
CYRE3	8,8%	26,6%	-19,8%
DXCO3	10,1%	20,1%	-16,6%
ECOR3	10,6%	17,3%	-14,2%
EGIE3	3,1%	17,9%	-14,2%
ELET3	6,0%	22,6%	-16,8%
ELET6	6,0%	19,5%	-15,1%
EMBR3	5,6%	19,9%	-15,7%
ENBR3	3,9%	14,8%	-12,5%
ENEV3	6,4%	32,8%	-26,1%
ENGI11	5,8%	21,6%	-16,7%
EQTL3	4,9%	24,3%	-19,4%
EZTC3	10,8%	19,3%	-15,9%
FLRY3	5,5%	12,3%	-10,2%
GGBR4	6,9%	16,5%	-13,4%
GOAU4	6,6%	18,8%	-15,6%
GOLL4	16,9%	36,1%	-22,1%
HAPV3	22,3%	32,6%	-24,9%
HYPE3	6,4%	17,1%	-13,7%
IGTI11	6,7%	11,3%	-10,2%
ITSA4	4,1%	13,8%	-11,3%
ITUB4	4,7%	14,5%	-11,7%
JBSS3	7,7%	23,5%	-17,9%
KLBN11	5,2%	15,5%	-12,5%
LREN3	11,5%	18,3%	-14,1%
LWSA3	12,4%	29,8%	-23,8%
MGLU3	14,3%	31,9%	-22,0%
MRFG3	8,8%	24,0%	-17,6%
MRVE3	15,1%	22,7%	-17,5%
MULT3	5,2%	18,3%	-14,3%
NTCO3	11,4%	0,1%	-1,0%
PCAR3	9,1%	0,0%	-0,3%
PETR3	6,7%	20,9%	-17,5%
PETRA	6,6%	19,9%	-17,4%
PETZ3	12,4%	14,2%	-12,1%
PRIO3	8,0%	47,8%	-29,8%
QUAL3	10,5%	21,8%	-18,1%
RADL3	4,7%	26,3%	-18,2%
RAIL3	4,5%	1,6%	-1,0%
RAIZ4	10,5%	12,1%	-11,1%
RDOR3	10,6%	12,4%	-10,4%
RENT3	8,0%	20,5%	-15,6%
RRRP3	17,1%	21,6%	-17,4%
SANB11	4,7%	13,0%	-11,0%
SBSP3	5,9%	15,1%	-13,3%
SLCE3	4,3%	21,0%	-15,7%
SMTO3	7,9%	22,6%	-17,6%
SOMA3	12,5%	15,4%	-12,1%
SUZB3	6,7%	15,6%	-12,2%

TAE11	4,6%	16,7%	-13,4%
TIMS3	4,3%	0,1%	0,0%
TOTS3	7,0%	14,5%	-12,3%
UGPA3	4,9%	16,9%	-13,9%
USIM5	8,5%	22,4%	-16,8%
VALE3	6,5%	17,7%	-14,7%
VBBR3	6,6%	19,0%	-14,8%
VIIA3	11,7%	21,7%	-19,0%
VIVT3	4,0%	10,9%	-9,3%
WEGE3	4,5%	21,5%	-16,4%
YDUQ3	12,3%	21,7%	-17,9%
ETF			
BOVA11	4,0%	9,7%	-9,4%
BOVV11	4,0%	10,7%	-11,5%
Spots			
USD/BRL	2,3%	7,5%	-6,2%
Ibovespa	3,7%	10,5%	-10,5%
ETTJ (bps)			
Pré 1 ano	24,32	155,37	-121,19
Pré 3 anos	38,74	176,75	-132,74
Pré 5 anos	39,83	178,78	-136,81
Cupom de IPCA 1 ano	30,86	85,69	-77,99
Cupom de IPCA 5 anos	16,45	100,80	-92,15
Cupom de IPCA 10 anos	13,11	132,57	-128,07
Cupom de IPCA 15,5 anos	12,19	125,38	-123,16