

**INDIVIDUAL DAY-TRADE STATISTICS**

Trimester (April/May/June) - 2023

Ibovespa Stocks	% 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	63%	37%	14,75	-7,75	56%	44%	16,18
ALPA4	65%	35%	46,20	-40,00	61%	39%	54,00	-48,00
AMER3	52%	48%	28,75	-3,79	53%	47%	40,00	-8,00
ARZZ3	62%	38%	88,04	-74,25	60%	40%	116,50	-88,00
ASAI3	63%	37%	50,00	-35,00	62%	38%	74,00	-50,00
AZUL4	62%	38%	88,77	-73,75	60%	40%	102,72	-96,00
B3SA3	62%	38%	22,75	-15,00	53%	47%	24,00	-23,00
BBA53	58%	42%	32,00	-28,00	52%	48%	32,00	-32,00
BBDC3	61%	39%	12,00	-7,00	56%	44%	10,00	-5,48
BBDC4	60%	40%	28,32	-16,00	55%	45%	32,75	-18,00
BBSE3	61%	39%	22,89	-16,00	57%	43%	30,00	-20,00
BEEF3	65%	35%	44,50	-35,00	61%	39%	53,79	-38,50
BPAC11	61%	39%	46,54	-32,87	59%	41%	66,00	-44,00
BPAN4	66%	34%	25,00	-19,11	66%	34%	35,36	-14,00
BRAP4	58%	42%	27,10	-20,00	54%	46%	31,00	-22,50
BRFS3	65%	35%	48,50	-33,25	64%	36%	60,00	-35,00
BRKM5	59%	41%	54,50	-56,69	56%	44%	94,00	-76,94
CASH3	59%	41%	26,28	-5,00	48%	52%	40,00	-3,00
CCRO3	64%	36%	21,50	-19,25	59%	41%	32,00	-20,00
CIEL3	66%	34%	33,75	-16,00	62%	38%	40,00	-12,71
CMIG4	62%	38%	21,00	-12,00	56%	44%	18,00	-9,00
CMIN3	56%	44%	20,00	-9,11	51%	49%	20,00	-6,12
COGN3	64%	36%	44,96	-30,00	57%	43%	42,00	-25,00
CPFE3	64%	36%	14,91	-12,31	62%	38%	24,50	-14,00
CPL6	63%	37%	15,13	-5,00	57%	43%	16,00	-3,25
CRFB3	67%	33%	44,75	-30,05	60%	40%	52,00	-48,00
CSAN3	62%	38%	25,35	-17,75	57%	43%	30,48	-25,50
CSNA3	61%	39%	40,95	-40,00	56%	44%	60,00	-55,00
CVCB3	61%	39%	50,25	-42,43	60%	40%	60,33	-44,00
CYRE3	61%	39%	37,00	-33,62	59%	41%	48,00	-35,00
DXCO3	63%	37%	24,00	-27,83	62%	38%	36,00	-28,50
ECOR3	60%	40%	32,00	-24,00	55%	45%	40,00	-28,84
EGIE3	60%	40%	15,50	-13,58	56%	44%	20,00	-10,27
ELET3	63%	37%	57,57	-40,00	61%	39%	62,27	-41,00
ELET6	61%	39%	54,50	-49,00	57%	43%	60,00	-53,59
EMBR3	59%	41%	34,00	-28,25	56%	44%	50,00	-43,24
ENBR3	60%	40%	11,13	-2,06	47%	53%	5,00	-1,99
ENEV3	65%	35%	22,50	-15,40	62%	38%	34,50	-24,00
ENGI11	62%	38%	30,98	-37,84	59%	41%	64,64	-40,00
EQTL3	64%	36%	35,25	-27,75	61%	39%	45,46	-31,00
EZTC3	59%	41%	40,00	-34,50	55%	45%	51,00	-48,00
FLRY3	60%	40%	15,50	-15,75	55%	45%	24,00	-16,00
GGBR4	62%	38%	41,75	-30,00	58%	42%	46,10	-36,00
GOAU4	63%	37%	22,04	-14,75	58%	42%	25,75	-11,50
GOLL4	63%	37%	77,34	-58,50	61%	39%	80,00	-63,00
HAPV3	67%	33%	71,00	-40,00	64%	36%	66,72	-27,50
HYPE3	57%	43%	29,00	-30,35	54%	46%	47,50	-31,00
IGTI11	67%	33%	40,50	-21,50	62%	38%	53,50	-22,78
ITSA4	63%	37%	10,63	-3,00	52%	48%	8,64	-2,04
ITUB4	61%	39%	26,50	-20,00	56%	44%	26,00	-20,00
JBSS3	62%	38%	44,25	-35,50	61%	39%	56,50	-40,00
KLBN11	59%	41%	21,00	-12,02	55%	45%	25,00	-16,00
LREN3	58%	42%	53,00	-42,00	56%	44%	75,00	-56,00
LWSA3	64%	36%	54,20	-47,65	62%	38%	80,00	-50,00
MGLU3	62%	38%	58,75	-30,00	56%	44%	60,00	-30,00
MRF3	66%	34%	42,70	-30,00	64%	36%	64,00	-25,00
MRVE3	62%	38%	40,81	-32,25	62%	38%	55,00	-34,00
MULT3	63%	37%	25,09	-24,00	58%	42%	38,18	-33,00
NTCO3	63%	37%	45,00	-40,00	58%	42%	64,00	-59,50
PCAR3	63%	37%	38,50	-37,00	60%	40%	62,94	-53,00
PETR3	61%	39%	38,85	-25,50	58%	42%	34,50	-21,00
PETR4	58%	42%	34,50	-30,50	54%	46%	43,00	-31,00
PETZ3	67%	33%	56,00	-48,79	65%	35%	64,50	-50,00
PRI03	62%	38%	75,50	-54,00	59%	41%	99,00	-61,00
QUAL3	68%	32%	29,50	-29,00	62%	38%	44,00	-17,30
RADL3	63%	37%	29,05	-24,25	58%	42%	42,00	-26,00
RAIL3	65%	35%	24,50	-22,50	58%	42%	36,25	-28,00
RAIZ4	65%	35%	30,00	-11,49	60%	40%	30,00	-12,09
RDOR3	66%	34%	65,00	-48,50	64%	36%	84,05	-53,33
RENT3	60%	40%	63,00	-50,25	56%	44%	78,00	-62,00
RRRP3	61%	39%	81,32	-70,25	58%	42%	108,02	-102,00
SANB11	61%	39%	16,25	-17,25	56%	44%	23,00	-21,00
SBSP3	60%	40%	50,25	-40,50	57%	43%	65,00	-45,00
SLCE3	64%	36%	36,10	-28,75	59%	41%	47,00	-41,25

SMT03		66%	34%	46,00	-38,62	64%	36%	68,23	-40,00
SOMA3		69%	31%	42,75	-33,48	65%	35%	80,00	-42,00
SUZB3		60%	40%	46,75	-45,00	58%	42%	59,00	-55,00
TAE11		57%	43%	12,00	-4,99	54%	46%	12,75	-2,87
TIMS3		65%	35%	16,19	-15,00	64%	36%	16,00	-10,07
TOTS3		63%	37%	32,32	-27,00	59%	41%	48,00	-40,00
UGPA3		64%	36%	30,00	-22,00	60%	40%	50,00	-32,00
USIM5		62%	38%	32,25	-25,00	56%	44%	40,00	-30,00
VALE3		58%	42%	52,70	-50,00	53%	47%	60,00	-58,00
VBBR3		63%	37%	30,00	-22,54	57%	43%	44,35	-40,00
VIIA3		66%	34%	61,00	-41,69	64%	36%	80,00	-40,00
VIVT3		63%	37%	14,76	-11,70	57%	43%	19,87	-11,93
WEGE3		62%	38%	33,00	-28,50	56%	44%	45,00	-32,00
YDUQ3		62%	38%	69,00	-54,75	60%	40%	73,09	-90,00
ETF									
BOVA11		58%	42%	8,03	-10,13	51%	49%	17,34	-21,74
BOVV11		61%	39%	13,69	-19,76	56%	44%	22,92	-12,99
Futures	Expiration Date								
WDO	1º vencimento	54%	46%	95,00	-122,50	33%	67%	145,00	-235,00
WIN	1º vencimento	55%	45%	73,50	-105,00	33%	67%	110,00	-226,00
Call Options	Delta Interval (%)								
BBA53	0 < Δ ≤ 20	59%	41%	27,20	-30,50	57%	43%	76,70	-50,00
BBA53	20 < Δ ≤ 40	60%	40%	52,30	-57,00	62%	38%	100,00	-60,00
BBA53	40 < Δ ≤ 60	66%	34%	75,00	-50,00	68%	32%	100,00	-57,00
BBA53	60 < Δ ≤ 80	62%	38%	97,25	-45,75	68%	32%	131,67	-62,33
BBA53	80 < Δ ≤ 100	61%	39%	74,00	-28,50	54%	46%	108,00	-34,00
BBD4	0 < Δ ≤ 20	74%	26%	50,00	-41,23	64%	36%	108,50	-13,67
BBD4	20 < Δ ≤ 40	66%	34%	50,00	-50,00	64%	36%	100,00	-70,00
BBD4	40 < Δ ≤ 60	69%	31%	70,00	-54,64	71%	29%	90,00	-50,00
BBD4	60 < Δ ≤ 80	73%	27%	84,00	-40,18	77%	23%	84,48	-44,00
BBD4	80 < Δ ≤ 100	60%	40%	50,00	-25,00	67%	33%	115,00	-20,00
ITUB4	0 < Δ ≤ 20	72%	28%	14,50	-30,50	57%	43%	50,00	-36,33
ITUB4	20 < Δ ≤ 40	67%	33%	60,00	-45,11	66%	34%	92,00	-50,50
ITUB4	40 < Δ ≤ 60	69%	31%	119,50	-98,38	75%	25%	182,50	-75,50
ITUB4	60 < Δ ≤ 80	76%	24%	132,00	-57,25	77%	23%	200,00	-40,00
ITUB4	80 < Δ ≤ 100	71%	29%	124,95	-52,75	67%	33%	132,00	-50,00



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Trimester (April/May/June) - 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\$)
Call Options	Delta Interval (%)								
PETR4	0 < Δ ≤ 20	56%	44%	29,73	-25,00	48%	52%	100,00	-74,98
PETR4	20 < Δ ≤ 40	60%	40%	65,69	-60,00	59%	41%	140,00	-100,00
PETR4	40 < Δ ≤ 60	63%	37%	90,00	-100,00	66%	34%	151,00	-118,00
PETR4	60 < Δ ≤ 80	67%	33%	126,75	-130,75	71%	29%	194,54	-127,00
PETR4	80 < Δ ≤ 100	62%	38%	99,03	-104,50	62%	38%	200,00	-138,81
VALE3	0 < Δ ≤ 20	63%	37%	30,17	-40,00	51%	49%	113,63	-84,58
VALE3	20 < Δ ≤ 40	58%	42%	95,67	-105,00	57%	43%	136,25	-142,00
VALE3	40 < Δ ≤ 60	62%	38%	84,07	-95,26	65%	35%	160,00	-107,00
VALE3	60 < Δ ≤ 80	67%	33%	94,00	-89,00	73%	27%	188,00	-159,16
VALE3	80 < Δ ≤ 100	59%	41%	75,00	-53,33	67%	33%	195,00	-94,04
Put Options	Delta Interval (%)								
BBA53	0 < Δ ≤ 20	58%	42%	11,38	-16,25	51%	49%	33,19	-27,43
BBA53	20 < Δ ≤ 40	63%	37%	58,25	-42,96	61%	39%	60,00	-26,50
BBA53	40 < Δ ≤ 60	70%	30%	55,00	-50,00	74%	26%	74,00	-34,30
BBA53	60 < Δ ≤ 80	56%	44%	17,00	-20,16	61%	39%	31,75	-19,00
BBA53	80 < Δ ≤ 100	73%	27%	240,00	-23,50	64%	36%	20,50	-20,00
BBD4	0 < Δ ≤ 20	77%	23%	36,05	-30,00	56%	44%	77,05	-13,00
BBD4	20 < Δ ≤ 40	64%	36%	50,00	-48,47	57%	43%	74,75	-60,00
BBD4	40 < Δ ≤ 60	70%	30%	61,00	-60,00	69%	31%	86,67	-52,00
BBD4	60 < Δ ≤ 80	66%	34%	51,19	-43,12	68%	32%	55,00	-19,55
BBD4	80 < Δ ≤ 100	49%	51%	37,00	-20,00	53%	47%	17,00	-24,00
ITUB4	0 < Δ ≤ 20	72%	28%	20,00	-12,00	60%	40%	93,00	-18,00
ITUB4	20 < Δ ≤ 40	61%	39%	66,00	-40,00	57%	43%	100,00	-59,00
ITUB4	40 < Δ ≤ 60	72%	28%	85,00	-71,13	74%	26%	100,00	-68,50
ITUB4	60 < Δ ≤ 80	40%	60%	60,00	-31,50	59%	41%	60,00	-35,00
ITUB4	80 < Δ ≤ 100	18%	82%	10,00	-17,46	82%	18%	10,00	-20,93
PETR4	0 < Δ ≤ 20	61%	39%	50,00	-48,50	49%	51%	131,00	-90,00
PETR4	20 < Δ ≤ 40	54%	46%	80,57	-85,71	51%	49%	110,49	-120,00
PETR4	40 < Δ ≤ 60	62%	38%	89,50	-90,00	66%	34%	110,00	-102,50
PETR4	60 < Δ ≤ 80	65%	35%	87,25	-86,00	69%	31%	160,00	-117,50
PETR4	80 < Δ ≤ 100	61%	39%	77,19	-172,14	73%	27%	164,00	-150,00
VALE3	0 < Δ ≤ 20	48%	52%	49,97	-30,00	47%	53%	68,39	-54,50
VALE3	20 < Δ ≤ 40	60%	40%	88,33	-72,25	58%	42%	113,00	-88,50
VALE3	40 < Δ ≤ 60	66%	34%	96,00	-70,00	72%	28%	117,00	-72,50
VALE3	60 < Δ ≤ 80	71%	29%	120,50	-88,98	74%	26%	151,20	-110,00
VALE3	80 < Δ ≤ 100	65%	35%	80,00	-52,50	64%	36%	177,00	-83,50

	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	3,3%	6,9%	-6,3%
ALPA4	12,2%	20,8%	-17,0%
ALSO3	5,7%	24,3%	-20,0%
ARZZ3	7,8%	15,2%	-12,3%
ASAI3	13,2%	14,0%	-11,3%
AZUL4	13,1%	44,0%	-30,3%
B3SA3	8,0%	20,3%	-16,3%
BBAS3	5,6%	18,4%	-14,6%
BBDC3	4,1%	14,3%	-12,2%
BBDC4	5,0%	14,4%	-11,9%
BBSE3	4,1%	10,6%	-9,8%
BEEF3	8,9%	19,7%	-14,4%
BPAC11	6,3%	19,7%	-14,2%
BRAP4	5,9%	17,5%	-14,6%
BRFS3	12,8%	18,9%	-15,0%
BRKM5	11,1%	23,4%	-16,8%
CASH3	7,8%	34,1%	-20,5%
CCRO3	4,0%	18,5%	-14,8%
CIEL3	5,9%	18,9%	-15,3%
CMIG4	5,4%	15,6%	-13,2%
CMIN3	6,4%	18,0%	-12,8%
COGN3	10,2%	26,3%	-20,5%
CPFE3	6,9%	14,4%	-12,0%
CPLE6	6,4%	14,7%	-12,3%
CRFB3	10,1%	12,7%	-10,7%
CSAN3	5,9%	18,4%	-15,4%
CSNA3	8,5%	22,3%	-16,9%
CVCB3	16,9%	36,0%	-24,4%
CYRE3	7,4%	26,5%	-19,7%
DXCO3	9,3%	20,3%	-16,6%
EGIE3	3,6%	17,9%	-14,2%
ELET3	6,1%	22,5%	-16,7%
ELET6	5,5%	19,4%	-15,0%
EMBR3	8,6%	19,9%	-15,8%
ENBR3	1,3%	14,9%	-12,5%
ENEV3	7,1%	32,7%	-26,0%
ENGI11	8,0%	21,7%	-16,7%
EQTL3	5,7%	24,2%	-19,3%
EZTC3	8,9%	19,2%	-15,9%
FLRY3	6,6%	12,3%	-10,2%
GGBR4	5,3%	16,5%	-13,3%
GOAU4	5,0%	18,8%	-15,6%
GOLL4	13,0%	36,0%	-21,9%
HAPV3	12,4%	32,8%	-24,3%
HYPE3	5,9%	17,0%	-13,6%
IGTI11	4,6%	11,6%	-10,4%
ITSA4	3,5%	13,8%	-11,3%
ITUB4	3,7%	14,5%	-11,7%
JBSS3	9,7%	23,4%	-17,8%
KLBN11	5,0%	15,4%	-12,4%
LREN3	11,5%	18,4%	-14,1%
LWSA3	14,2%	30,4%	-23,5%
MGLU3	12,4%	32,2%	-22,2%
MRF33	8,5%	23,8%	-17,6%
MRVE3	12,5%	22,9%	-17,4%
MULT3	5,4%	18,2%	-14,3%
NTCO3	9,0%	0,1%	-0,7%
PCAR3	13,2%	0,0%	-0,1%
PETR3	8,2%	20,8%	-17,4%
PETR4	8,4%	19,8%	-17,3%
PETZ3	11,3%	15,3%	-12,6%
PRI03	8,3%	47,5%	-29,7%
RADL3	4,3%	26,2%	-18,2%
RAIL3	5,4%	2,1%	-1,3%
RAIZ4	8,8%	11,4%	-10,7%
RDOR3	6,4%	12,3%	-10,1%
RENT3	5,9%	20,5%	-15,6%
RRRP3	7,8%	21,2%	-17,2%
SANB11	4,4%	13,0%	-11,0%
SBSP3	5,6%	15,1%	-13,3%
SLCE3	6,9%	21,0%	-15,7%
SMT03	5,5%	22,5%	-17,5%
SOMA3	7,3%	15,6%	-12,2%
SUZB3	5,4%	15,6%	-12,2%
TAE11	3,2%	16,6%	-13,3%
TIMS3	4,5%	0,2%	0,0%
TOTS3	6,2%	14,5%	-12,2%
UGPA3	6,5%	17,1%	-13,9%

<b>USIM5</b>	5,2%	22,4%	-16,8%
<b>VALE3</b>	5,8%	17,6%	-14,6%
<b>VBBR3</b>	8,4%	18,8%	-14,9%
<b>VIIA3</b>	12,4%	23,2%	-19,8%
<b>VIVT3</b>	4,7%	11,0%	-9,3%
<b>WEGE3</b>	3,9%	21,4%	-16,4%
<b>YDUQ3</b>	16,9%	22,4%	-18,0%
<b>ETF</b>			
<b>BOVA11</b>	3,4%	9,7%	-9,3%
<b>BOVV11</b>	3,4%	10,6%	-11,4%
<b>BPAC11</b>	6,3%	19,7%	-14,2%
<b>Spots</b>			
<b>USD/BRL</b>	2,2%	7,5%	-6,1%
<b>Ibovespa</b>	3,3%	10,4%	-10,5%
<b>ETTJ (bps)</b>			
<b>Pré 1 ano</b>	21,52	140,77	-109,68
<b>Pré 3 anos</b>	28,26	149,97	-112,55
<b>Pré 5 anos</b>	30,67	153,11	-117,17
<b>Cupom de IPCA 1 ano</b>	23,48	85,60	-77,35
<b>Cupom de IPCA 5 anos</b>	16,86	100,53	-91,74
<b>Cupom de IPCA 10 anos</b>	15,30	132,34	-127,66
<b>Cupom de IPCA 15,5 anos</b>	14,23	125,20	-122,89