

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

		% Average	% Average	Daily Gain	Daily Loss	% Average	% Average	Monthly Gain	Monthly Loss
		Winning	Losing			Winning	Losing		
	Ibovespa Stocks	Investors per	Investors per	Median (R\$)	Median (R\$)	Investors per	Investors per	Median (R\$)	Median (R\$)
		Day	Day			Month	Month		
ABEV3		60%	40%	15,00	-8,00	54%	46%	16,18	-8,00
ALPA4		66%	34%	49,54	-40,00	62%	38%	65,40	-48,00
AMER3		53%	47%	30,50	-5,25	49%	51%	39,50	-9,00
ARZZ3		60%	40%	89,00	-78,50	57%	43%	116,50	-112,50
ASAI3		63%	37%	45,60	-33,08	62%	38%	56,00	-40,00
AZUL4		60%	40%	88,27	-75,50	58%	42%	112,00	-96,00
B3SA3		63%	37%	24,25	-14,25	53%	47%	26,30	-22,00
BBAS3		59%	41%	31,85	-27,00	52%	48%	30,00	-29,00
BBDC3		59%	41%	14,00	-7,00	53%	47%	10,00	-5,48
BBDC4		60%	40%	30,00	-19,08	54%	46%	32,75	-22,00
BBSE3		59%	41%	20,50	-16,00	56%	44%	24,20	-20,00
BEEF3		62%	38%	47,19	-36,75	57%	43%	63,00	-48,00
BPAC11		63%	37%	50,38	-32,25	60%	40%	70,00	-46,00
BPAN4		66%	34%	24,25	-16,21	64%	36%	32,69	-19,00
BRAP4		57%	43%	24,00	-21,44	53%	47%	31,00	-22,00
BRFS3		64%	36%	50,75	-36,50	63%	37%	62,00	-49,00
BRKM5		60%	40%	53,75	-56,69	57%	43%	78,83	-69,00
CASH3		58%	42%	27,50	-3,73	51%	49%	36,00	-3,00
CCRO3		64%	36%	22,75	-20,00	60%	40%	32,00	-30,00
CIEL3		65%	35%	32,75	-16,00	61%	39%	39,00	-12,71
CMIG4		61%	39%	19,75	-11,75	55%	45%	18,00	-9,00
CMIN3		58%	42%	20,18	-10,00	54%	46%	32,94	-9,07
COGN3		65%	35%	50,00	-29,87	57%	43%	60,00	-33,00
CPFE3		63%	37%	17,63	-16,33	59%	41%	32,00	-24,00
CPLE6		63%	37%	15,00	-4,75	56%	44%	15,00	-4,00
CRFB3		66%	34%	40,00	-27,25	60%	40%	52,00	-48,00
CSAN3		63%	37%	26,80	-21,00	60%	40%	33,50	-25,00
CSNA3		58%	42%	48,00	-43,50	53%	47%	60,00	-55,00
CVCB3		62%	38%	50,00	-41,50	60%	40%	60,33	-44,00
CYRE3		60%	40%	39,92	-34,78	57%	43%	48,00	-36,95
DXCO3		64%	36%	29,75	-34,00	61%	39%	40,52	-35,04
ECOR3		61%	39%	30,00	-24,25	55%	45%	46,00	-27,99
EGIE3		60%	40%	18,93	-16,66	54%	46%	20,00	-11,55
ELET3		62%	38%	60,00	-49,50	60%	40%	71,80	-46,00
ELET6		60%	40%	59,00	-51,17	57%	43%	60,00	-69,00
EMBR3		59%	41%	36,13	-28,00	55%	45%	45,67	-32,80
ENBR3		61%	39%	12,20	-4,61	52%	48%	10,00	-3,00
ENEV3		64%	36%	21,15	-20,00	60%	40%	33,00	-25,00
ENGI11		64%	36%	32,25	-38,00	61%	39%	66,00	-40,00
EQTL3		63%	37%	33,25	-26,50	59%	41%	45,46	-31,00
EZTC3		59%	41%	48,00	-37,95	56%	44%	53,90	-48,71
FLRY3		58%	42%	15,50	-17,00	54%	46%	24,00	-21,00
GGBR4		61%	39%	43,00	-33,75	57%	43%	50,69	-38,00
GOAU4		61%	39%	22,54	-17,50	56%	44%	28,00	-13,00
GOLL4		61%	39%	70,00	-59,50	58%	42%	80,00	-72,00
HAPV3		66%	34%	78,75	-50,83	63%	37%	76,87	-27,50
HYPE3		56%	44%	24,75	-28,00	52%	48%	43,00	-50,00
IGTI11		67%	33%	37,50	-22,00	61%	39%	50,71	-22,78
ITSA4		62%	38%	10,08	-3,00	51%	49%	10,00	-2,00
ITUB4		61%	39%	30,00	-20,50	56%	44%	36,00	-21,48
JBSS3		62%	38%	45,75	-35,50	61%	39%	76,79	-40,00
KLBN11		59%	41%	21,94	-15,85	54%	46%	25,00	-16,00
LREN3		59%	41%	55,00	-40,00	56%	44%	65,00	-54,00
LWSA3		63%	37%	58,52	-51,50	62%	38%	90,00	-50,00
MGLU3		61%	39%	60,00	-39,36	56%	44%	60,00	-45,00
MRFG3		66%	34%	50,00	-30,00	64%	36%	70,00	-32,00
MRVE3		61%	39%	41,25	-31,25	60%	40%	49,99	-34,00
MULT3		61%	39%	28,50	-28,50	56%	44%	38,18	-33,00
NTCO3		63%	37%	54,00	-45,75	60%	40%	95,57	-63,50
PCAR3		64%	36%	40,00	-40,00	60%	40%	60,50	-53,00
PETR3		61%	39%	38,35	-25,00	58%	42%	37,00	-23,00
PETR4		58%	42%	35,00	-30,00	55%	45%	48,00	-31,00
PETZ3		65%	35%	56,00	-49,00	65%	35%	70,00	-42,00
PRIQ3		62%	38%	84,75	-59,50	59%	41%	100,00	-72,00
QUAL3		65%	35%	30,53	-28,50	61%	39%	43,00	-23,35
RADL3		64%	36%	27,75	-25,00	60%	40%	49,00	-26,00
RAIL3		66%	34%	22,75	-21,00	61%	39%	40,00	-28,00
RAIZ4		63%	37%	30,00	-12,00	58%	42%	34,12	-12,00
RDOR3		64%	36%	59,75	-49,25	63%	37%	84,05	-69,00
RENT3		59%	41%	64,00	-49,00	55%	45%	83,50	-72,50
RRRP3		60%	40%	92,50	-78,50	56%	44%	148,17	-112,00
SANB11		60%	40%	16,50	-16,63	55%	45%	23,00	-21,00
SBSP3		60%	40%	51,50	-42,00	59%	41%	71,50	-52,50
SLCE3		64%	36%	41,00	-29,71	59%	41%	54,00	-45,00
SMTQ3		63%	37%	46,00	-39,62	61%	39%	68,23	-40,00

SOMA3		67%	33%	44,75	-40,50	63%	37%	58,32	-42,00
SUZB3		60%	40%	50,00	-42,92	56%	44%	71,00	-58,00
TAEE11		57%	43%	11,75	-4,75	53%	47%	12,75	-3,40
TIMS3		63%	37%	14,27	-11,50	61%	39%	15,00	-10,32
TOTS3		63%	37%	35,00	-27,00	60%	40%	59,99	-37,00
UGPA3		65%	35%	29,01	-24,00	63%	37%	50,00	-26,73
USIM5		61%	39%	32,75	-28,00	54%	46%	40,00	-30,00
VALE3		58%	42%	60,00	-54,03	53%	47%	66,00	-62,00
VBBR3		64%	36%	29,75	-21,98	60%	40%	50,00	-38,45
VIII3		64%	36%	61,66	-40,00	65%	35%	83,41	-40,00
VIVT3		62%	38%	15,00	-10,31	56%	44%	19,00	-10,50
WEGE3		63%	37%	38,00	-29,50	56%	44%	45,44	-32,00
YDUQ3		63%	37%	60,00	-52,14	60%	40%	73,09	-69,00
ETF									
BOVA11		58%	42%	9,01	-10,27	52%	48%	19,27	-19,65
BOVV11		63%	37%	15,33	-44,47	56%	44%	22,92	-12,99
Futuros	Expiration Date								
WDO	1º vencimento	55%	45%	100,00	-125,00	34%	66%	145,00	-235,00
WIN	1º vencimento	55%	45%	75,00	-106,50	32%	68%	110,00	-226,00
Call Options	Delta Interval (%)								
BBAS3	0 < Δ ≤ 20	66%	34%	29,00	-20,00	55%	45%	76,70	-50,00
BBAS3	20 < Δ ≤ 40	61%	39%	50,00	-48,00	64%	36%	84,00	-60,00
BBAS3	40 < Δ ≤ 60	67%	33%	80,50	-46,49	68%	32%	115,00	-53,00
BBAS3	60 < Δ ≤ 80	60%	40%	128,11	-50,88	69%	31%	158,63	-52,00
BBAS3	80 < Δ ≤ 100	58%	42%	100,00	-20,00	53%	47%	129,00	-34,00
BBD4	0 < Δ ≤ 20	74%	26%	45,50	-40,00	61%	39%	90,00	-24,50
BBD4	20 < Δ ≤ 40	64%	36%	50,00	-74,06	63%	37%	100,00	-70,00
BBD4	40 < Δ ≤ 60	69%	31%	81,64	-48,50	72%	28%	100,00	-58,50
BBD4	60 < Δ ≤ 80	76%	24%	95,50	-50,00	79%	21%	84,48	-44,00
BBD4	80 < Δ ≤ 100	64%	36%	80,00	-26,00	69%	31%	167,42	-23,50
ITUB4	0 < Δ ≤ 20	70%	30%	21,23	-42,00	58%	42%	51,68	-49,00
ITUB4	20 < Δ ≤ 40	67%	33%	82,50	-60,37	66%	34%	100,00	-52,00
ITUB4	40 < Δ ≤ 60	69%	31%	129,00	-102,75	74%	26%	182,50	-75,00
ITUB4	60 < Δ ≤ 80	73%	27%	133,67	-52,92	79%	21%	205,00	-49,00
ITUB4	80 < Δ ≤ 100	65%	35%	50,00	-22,00	66%	34%	132,00	-50,00



INDIVIDUAL DAY-TRADE STATISTICS

Trimester (March/April/Maio) - 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	58%	42%	29,75	-23,50	50%	50%	102,67	-68,60
PETR4	20 < Δ ≤ 40	62%	38%	65,69	-62,50	61%	39%	140,00	-100,00
PETR4	40 < Δ ≤ 60	64%	36%	100,00	-100,43	66%	34%	151,00	-100,00
PETR4	60 < Δ ≤ 80	67%	33%	111,25	-124,00	71%	29%	175,50	-120,00
PETR4	80 < Δ ≤ 100	62%	38%	94,00	-103,92	63%	37%	200,00	-112,00
VALE3	0 < Δ ≤ 20	62%	38%	33,28	-50,00	52%	48%	115,00	-120,00
VALE3	20 < Δ ≤ 40	59%	41%	100,00	-119,36	58%	42%	183,60	-161,14
VALE3	40 < Δ ≤ 60	64%	36%	100,00	-102,72	68%	32%	169,00	-146,00
VALE3	60 < Δ ≤ 80	67%	33%	95,75	-107,25	75%	25%	137,50	-159,16
VALE3	80 < Δ ≤ 100	60%	40%	85,00	-43,29	68%	32%	312,69	-94,04
Put Options	Delta Interval (%)								
BBAS3	0 < Δ ≤ 20	54%	46%	13,90	-23,13	51%	49%	44,63	-45,98
BBAS3	20 < Δ ≤ 40	60%	40%	60,00	-50,00	56%	44%	77,00	-50,00
BBAS3	40 < Δ ≤ 60	68%	32%	70,00	-51,00	72%	28%	96,00	-38,00
BBAS3	60 < Δ ≤ 80	57%	43%	27,50	-28,00	64%	36%	32,00	-19,00
BBAS3	80 < Δ ≤ 100	70%	30%	77,50	-22,50	68%	32%	10,00	-20,00
BBD4	0 < Δ ≤ 20	77%	23%	40,00	-45,00	57%	43%	80,00	-40,00
BBD4	20 < Δ ≤ 40	63%	37%	46,50	-63,00	59%	41%	74,75	-60,00
BBD4	40 < Δ ≤ 60	72%	28%	60,00	-60,00	71%	29%	75,79	-58,50
BBD4	60 < Δ ≤ 80	66%	34%	68,68	-32,00	67%	33%	60,00	-29,50
BBD4	80 < Δ ≤ 100	50%	50%	49,46	-12,50	52%	48%	33,92	-11,00
ITUB4	0 < Δ ≤ 20	68%	32%	29,75	-19,50	58%	42%	93,00	-26,46
ITUB4	20 < Δ ≤ 40	64%	36%	80,26	-59,00	60%	40%	100,00	-60,00
ITUB4	40 < Δ ≤ 60	72%	28%	85,00	-86,50	75%	25%	100,00	-68,50
ITUB4	60 < Δ ≤ 80	52%	48%	90,00	-35,00	61%	39%	60,00	-44,47
ITUB4	80 < Δ ≤ 100	76%	24%	30,00	-20,00	70%	30%	21,00	-20,93
PETR4	0 < Δ ≤ 20	60%	40%	48,61	-35,82	50%	50%	130,13	-80,00
PETR4	20 < Δ ≤ 40	57%	43%	83,21	-75,00	55%	45%	109,14	-100,00
PETR4	40 < Δ ≤ 60	65%	35%	92,00	-90,00	69%	31%	110,00	-96,00
PETR4	60 < Δ ≤ 80	70%	30%	96,37	-90,00	72%	28%	160,00	-95,00
PETR4	80 < Δ ≤ 100	63%	37%	80,00	-95,50	72%	28%	135,00	-66,00
VALE3	0 < Δ ≤ 20	50%	50%	50,00	-36,42	49%	51%	72,50	-100,00
VALE3	20 < Δ ≤ 40	62%	38%	100,25	-86,00	61%	39%	160,00	-92,00
VALE3	40 < Δ ≤ 60	68%	32%	109,33	-78,50	74%	26%	150,00	-81,00
VALE3	60 < Δ ≤ 80	69%	31%	159,00	-100,00	73%	27%	260,41	-130,66
VALE3	80 < Δ ≤ 100	72%	28%	84,50	-62,25	65%	35%	177,00	-104,00



RISK METRICS

	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks		

ABEV3	3,0%	6,8%	-6,3%
ALPA4	15,2%	20,8%	-16,9%
ALSO3	4,9%	24,4%	-20,2%
ARZZ3	9,0%	15,3%	-12,4%
ASAI3	10,5%	11,9%	-10,2%
AZUL4	17,0%	44,1%	-30,5%
B3SA3	7,4%	20,3%	-16,3%
BBAS3	4,6%	18,4%	-14,6%
BBDC3	4,7%	14,3%	-12,2%
BBDC4	6,5%	14,4%	-11,9%
BBSE3	5,3%	10,6%	-9,8%
BEEF3	9,8%	19,8%	-14,5%
BPAC11	6,7%	19,4%	-14,1%
BRAP4	6,9%	17,5%	-14,6%
BRFS3	17,9%	18,9%	-15,0%
BRKM5	14,5%	23,5%	-16,8%
CASH3	8,8%	33,6%	-20,3%
CCRO3	4,9%	18,5%	-14,8%
CIEL3	7,3%	19,0%	-15,4%
CMIG4	3,8%	15,7%	-13,2%
CMIN3	8,4%	18,0%	-12,9%
COGN3	11,3%	26,3%	-20,5%
CPFE3	4,5%	14,4%	-12,0%
CPLE6	4,3%	14,7%	-12,3%
CRFB3	9,3%	12,4%	-10,6%
CSAN3	5,9%	18,4%	-15,4%
CSNA3	9,1%	22,3%	-16,9%
CVCB3	20,3%	35,8%	-24,5%
CYRE3	7,5%	26,6%	-19,8%
DXCO3	11,3%	20,3%	-16,6%
EGIE3	3,5%	17,9%	-14,2%
ELET3	6,3%	22,6%	-16,8%
ELET6	5,7%	19,5%	-15,1%
EMBR3	7,3%	19,9%	-15,7%
ENBR3	2,2%	14,8%	-12,5%
ENEV3	5,0%	32,8%	-26,1%
ENGI11	6,3%	21,6%	-16,7%
EQTL3	4,2%	24,2%	-19,4%
EZTC3	9,8%	19,3%	-15,9%
FLRY3	6,6%	12,3%	-10,2%
GGBR4	7,4%	16,5%	-13,3%
GOAU4	6,8%	18,7%	-15,6%
GOLL4	13,8%	36,1%	-21,9%
HAPV3	16,6%	33,0%	-24,6%
HYPE3	5,2%	17,1%	-13,6%
IGTI11	4,6%	11,4%	-10,3%
ITSA4	3,7%	13,8%	-11,3%
ITUB4	4,9%	14,5%	-11,7%
JBS3	7,8%	23,4%	-17,9%
KLBN11	5,8%	15,5%	-12,4%
LREN3	12,4%	18,4%	-14,1%
LWSA3	12,7%	29,6%	-23,6%
MGLU3	17,8%	32,4%	-22,3%
MRFG3	10,1%	24,0%	-17,6%
MRVE3	14,3%	22,9%	-17,5%
MULT3	3,9%	18,3%	-14,3%
NTCO3	10,9%	0,1%	-0,8%
PCAR3	7,8%	0,0%	-0,2%
PETR3	6,1%	20,9%	-17,4%
PETR4	6,4%	19,8%	-17,4%
PETZ3	12,0%	15,3%	-12,7%
PRIO3	7,2%	47,7%	-29,7%
RADL3	3,7%	26,2%	-18,2%
RAIL3	4,2%	1,8%	-1,1%
RAIZ4	10,1%	11,5%	-10,7%
RDOR3	8,9%	12,4%	-10,1%
RENT3	5,8%	20,5%	-15,6%
RRRP3	12,2%	21,2%	-17,1%
SANB11	4,2%	13,0%	-11,0%
SBSP3	7,3%	15,2%	-13,3%
SLCE3	5,2%	21,0%	-15,7%
SMTO3	6,4%	22,6%	-17,5%
SOMA3	11,2%	15,7%	-12,1%
SUZB3	6,2%	15,6%	-12,2%
TAE11	3,2%	16,6%	-13,3%
TIMS3	4,4%	0,1%	0,0%
TOTS3	6,7%	14,5%	-12,3%
UGPA3	7,2%	17,0%	-13,9%
USIM5	7,6%	22,3%	-16,8%
VALE3	6,4%	17,6%	-14,6%
VBBR3	8,4%	18,8%	-14,8%
VIIA3	11,8%	22,7%	-19,4%
VIVT3	4,0%	10,9%	-9,3%
WEGE3	4,5%	21,4%	-16,4%
YDUQ3	16,8%	22,3%	-18,0%
ETF			

BOVA11	3,6%	9,7%	-9,4%
BOVV11	3,6%	10,6%	-11,5%
BPAC11	6,7%	19,4%	-14,1%
Spots			
USD/BRL	2,2%	7,5%	-6,1%
Ibovespa	3,4%	10,5%	-10,5%
ETTJ (bps)			
Pré 1 ano	19,48	150,14	-117,02
Pré 3 anos	29,41	161,60	-121,37
Pré 5 anos	30,82	164,42	-125,91
Cupom de IPCA 1 ano	30,55	85,77	-77,55
Cupom de IPCA 5 anos	14,70	100,65	-91,96
Cupom de IPCA 10 anos	12,28	132,47	-127,93
Cupom de IPCA 15,5 anos	11,43	125,36	-123,06