

		INDIVIDUAL DAY-TRADE STATISTICS							
		Trimester (november/december/january) - 2020/2021							
		% 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\$)
Ibovespa Stocks									
ABEV3		59%	41%	16,35	-14,00	59%	41%	19,02	-15,00
AZUL4		57%	43%	78,10	-81,08	55%	45%	80,26	-84,99
B3SA3		59%	41%	62,51	-53,75	60%	40%	92,22	-66,58
BBAS3		60%	40%	54,97	-41,42	58%	42%	71,34	-52,00
BBDC3		65%	35%	26,96	-20,00	64%	36%	27,19	-16,39
BBDC4		61%	39%	50,96	-40,54	60%	40%	60,97	-43,83
BBSE3		58%	42%	21,07	-18,43	58%	42%	27,62	-20,00
BEEF3		61%	39%	43,76	-28,15	58%	42%	54,00	-27,79
BPAC11		60%	40%	103,99	-88,80	61%	39%	136,00	-95,16
BRAP4		56%	44%	53,56	-44,25	57%	43%	70,00	-46,19
BRDT3		64%	36%	41,96	-26,56	64%	36%	53,00	-28,21
BRFS3		59%	41%	58,28	-37,83	59%	41%	68,08	-40,00
BRKM5		57%	43%	54,54	-52,56	58%	42%	75,04	-54,46
BRML3		59%	41%	32,50	-30,31	59%	41%	47,75	-30,00
BTOW3		58%	42%	114,75	-115,61	56%	44%	143,27	-150,00
CCRO3		61%	39%	43,71	-29,87	60%	40%	49,61	-27,08
CIEL3		57%	43%	27,52	-10,51	54%	46%	30,00	-12,07
CMIG4		58%	42%	25,50	-15,00	61%	39%	28,64	-18,74
COGN3		57%	43%	59,44	-40,23	58%	42%	58,52	-40,16
CPFE3		61%	39%	31,78	-34,20	56%	44%	36,82	-32,52
CRFB3		66%	34%	43,12	-27,06	67%	33%	50,00	-35,00
CSAN3		56%	44%	91,15	-75,54	57%	43%	95,03	-79,34
CSNA3		57%	43%	73,24	-59,69	58%	42%	95,00	-77,00
CVCB3		57%	43%	47,29	-47,00	55%	45%	60,00	-52,49
CYRE3		58%	42%	46,77	-40,66	58%	42%	57,79	-47,00
ECOR3		62%	38%	43,89	-30,24	61%	39%	51,00	-31,08
EGIE3		58%	42%	25,50	-25,57	57%	43%	31,09	-23,82
ELET3		63%	37%	76,46	-53,61	61%	39%	90,83	-59,00
ELET6		57%	43%	60,78	-59,00	55%	45%	60,07	-62,00
EMBR3		59%	41%	34,73	-28,59	57%	43%	40,00	-34,30
ENBR3		57%	43%	11,37	-12,50	53%	47%	13,44	-10,37
ENGI11		61%	39%	57,11	-55,64	57%	43%	61,78	-50,29
EQTL3		61%	39%	34,74	-27,31	61%	39%	47,27	-35,00
EZTC3		60%	40%	63,25	-50,78	57%	43%	75,01	-55,85
FLRY3		63%	37%	23,75	-21,83	66%	34%	33,60	-24,17
GGBR4		60%	40%	52,25	-38,56	59%	41%	62,81	-44,28
GNDI3		63%	37%	92,06	-73,33	65%	35%	145,25	-75,02
GOAU4		61%	39%	34,59	-20,60	59%	41%	34,97	-20,64
GOLLA		59%	41%	72,26	-64,80	57%	43%	77,67	-70,13
HAPV3		59%	41%	50,45	-44,00	59%	41%	69,00	-60,00
HGTX3		59%	41%	34,18	-29,84	57%	43%	39,95	-39,00
HYPE3		55%	45%	34,38	-34,68	55%	45%	41,00	-38,86
IGTA3		57%	43%	51,12	-49,85	55%	45%	64,00	-54,24
IRBR3		59%	41%	66,88	-49,39	57%	43%	79,02	-53,37
ITSA4		61%	39%	14,74	-8,16	59%	41%	14,73	-8,00
ITUB4		60%	40%	44,41	-34,58	59%	41%	46,00	-38,00
JBSS3		58%	42%	65,49	-42,14	57%	43%	72,85	-45,33
KLBN11		63%	37%	47,70	-33,31	61%	39%	57,00	-39,47
LAME4		59%	41%	49,17	-40,12	56%	44%	54,23	-43,99
LREN3		60%	40%	59,28	-47,91	60%	40%	77,74	-54,76
MGLU3		60%	40%	46,52	-40,40	60%	40%	59,80	-43,51
MRFG3		62%	38%	54,78	-37,46	58%	42%	59,00	-33,00
MRVE3		60%	40%	30,75	-26,65	61%	39%	43,96	-33,00
MULT3		56%	44%	39,93	-45,00	56%	44%	53,37	-46,00
NTCO3		65%	35%	76,72	-48,94	63%	37%	81,00	-52,79
PCAR3		66%	34%	83,38	-63,94	64%	36%	93,80	-73,13
PETR3		64%	36%	52,06	-32,10	62%	38%	49,67	-33,50
PETR4		59%	41%	49,71	-37,39	57%	43%	58,20	-42,00
PRIQ3		58%	42%	115,05	-106,67	58%	42%	165,00	-132,95
QUAL3		58%	42%	47,09	-37,50	57%	43%	53,06	-44,51
RADL3		57%	43%	29,88	-26,36	56%	44%	39,05	-34,00
RAIL3		63%	37%	40,09	-30,72	65%	35%	50,00	-26,75
RENT3		57%	43%	75,86	-66,94	56%	44%	99,00	-72,25
SANB11		56%	44%	47,48	-46,65	57%	43%	56,67	-52,90
SBSF3		60%	40%	68,01	-58,67	57%	43%	96,61	-70,52
SULA11		57%	43%	45,54	-42,28	56%	44%	60,00	-45,26
SUZB3		61%	39%	100,99	-68,50	60%	40%	114,32	-88,31
TAEF11		56%	44%	21,45	-19,07	54%	46%	21,50	-14,10
TOTS3		60%	40%	41,63	-32,85	57%	43%	48,00	-41,00
UGPA3		60%	40%	56,15	-41,99	59%	41%	69,00	-36,29
USIM5		58%	42%	60,50	-40,55	60%	40%	87,50	-43,71
VALE3		58%	42%	68,87	-59,96	57%	43%	87,79	-76,00
VIVT4		59%	41%	36,00	-29,91	55%	45%	36,00	-34,95
VVAR3		59%	41%	55,50	-49,02	59%	41%	65,85	-53,00
WEGE3		58%	42%	59,40	-57,26	59%	41%	73,50	-72,22
YDUQ3		58%	42%	62,90	-58,59	57%	43%	80,18	-71,32
ETF									
BOVA11		57%	43%	28,56	-24,78	55%	45%	36,52	-33,71
BOVV11		59%	41%	92,95	-92,63	58%	42%	79,28	-40,73
Futures									
Expiration Date									
WDO	1º	50%	50%	99,14	-135,87	29%	71%	140,00	-271,16
WIN	1º	53%	47%	67,50	-89,72	34%	66%	133,70	-183,00
Call Options									
Delta Interval (%)									
BBDC4	0 ≤ Δ ≤ 20	51%	49%	45,76	-20,87	50%	50%	65,72	-30,00
BBDC4	20 ≤ Δ ≤ 40	60%	40%	97,20	-80,27	63%	37%	101,00	-80,96
BBDC4	40 ≤ Δ ≤ 60	64%	36%	119,67	-74,07	66%	34%	143,60	-69,50
BBDC4	60 ≤ Δ ≤ 80	70%	30%	189,30	-114,85	72%	28%	215,13	-94,07
BBDC4	80 ≤ Δ ≤ 100	56%	44%	163,47	-62,48	58%	42%	140,00	-60,00
COGN3	0 ≤ Δ ≤ 20	50%	50%	75,39	-3,50	49%	51%	81,45	-14,01
COGN3	20 ≤ Δ ≤ 40	54%	46%	52,45	-30,08	56%	44%	69,10	-40,00
COGN3	40 ≤ Δ ≤ 60	54%	46%	67,82	-45,65	59%	41%	107,94	-73,06
COGN3	60 ≤ Δ ≤ 80	56%	44%	89,75	-40,51	69%	31%	104,35	-36,06
COGN3	80 ≤ Δ ≤ 100	44%	56%	44,94	-24,52	55%	45%	99,62	-27,02

		INDIVIDUAL DAY-TRADE STATISTICS							
		Trimester (october/november/january) - 2020/2021							
		% 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\$)
Call Options	Delta Interval (%)								
PETRA	0 ≤ Δ ≤ 20	43%	57%	47,24	-10,05	46%	54%	96,64	-60,00
PETRA	20 ≤ Δ ≤ 40	57%	43%	100,55	-73,83	58%	42%	148,47	-96,00
PETRA	40 ≤ Δ ≤ 60	62%	38%	143,70	-120,15	66%	34%	169,74	-120,00
PETRA	60 ≤ Δ ≤ 80	67%	33%	160,60	-135,23	70%	30%	201,55	-141,41
PETRA	80 ≤ Δ ≤ 100	64%	36%	93,15	-94,17	62%	38%	184,75	-178,89
VALE3	0 ≤ Δ ≤ 20	54%	46%	64,34	-51,17	53%	47%	121,51	-123,00
VALE3	20 ≤ Δ ≤ 40	60%	40%	189,35	-153,79	61%	39%	277,78	-215,55
VALE3	40 ≤ Δ ≤ 60	67%	33%	214,47	-180,47	70%	30%	339,78	-192,50
VALE3	60 ≤ Δ ≤ 80	70%	30%	228,06	-150,16	71%	29%	315,00	-200,39
VALE3	80 ≤ Δ ≤ 100	64%	36%	121,00	-143,86	57%	43%	216,02	-215,37
VVAR3	0 ≤ Δ ≤ 20	55%	45%	57,77	-16,66	46%	54%	99,79	-50,15
VVAR3	20 ≤ Δ ≤ 40	56%	44%	93,78	-70,75	55%	45%	120,51	-90,14
VVAR3	40 ≤ Δ ≤ 60	59%	41%	100,76	-80,09	61%	39%	122,00	-91,13
VVAR3	60 ≤ Δ ≤ 80	56%	44%	165,78	-105,14	61%	39%	153,28	-86,09
VVAR3	80 ≤ Δ ≤ 100	56%	44%	76,00	-156,76	69%	31%	80,00	-48,00
Put Options	Delta Interval (%)								
BBDCA	0 ≤ Δ ≤ 20	45%	55%	34,55	-21,42	41%	59%	50,00	-40,03
BBDCA	20 ≤ Δ ≤ 40	56%	44%	83,61	-53,73	55%	45%	111,88	-78,35
BBDCA	40 ≤ Δ ≤ 60	63%	37%	100,00	-86,85	60%	40%	150,00	-60,00
BBDCA	60 ≤ Δ ≤ 80	65%	35%	97,27	-99,09	70%	30%	159,75	-81,24
BBDCA	80 ≤ Δ ≤ 100	53%	47%	87,08	-22,59	53%	47%	99,64	-12,08
COGN3	0 ≤ Δ ≤ 20	44%	56%	27,24	-7,50	38%	62%	40,69	-28,04
COGN3	20 ≤ Δ ≤ 40	50%	50%	35,00	-30,55	58%	42%	55,00	-50,00
COGN3	40 ≤ Δ ≤ 60	63%	37%	54,38	-13,98	71%	29%	62,44	-23,00
COGN3	60 ≤ Δ ≤ 80	57%	43%	74,00	-18,35	70%	30%	119,82	-9,50
COGN3	80 ≤ Δ ≤ 100	40%	60%	15,11	-12,67	39%	61%	28,39	-15,42
PETRA	0 ≤ Δ ≤ 20	54%	46%	59,54	-19,52	49%	51%	100,16	-60,09
PETRA	20 ≤ Δ ≤ 40	58%	42%	100,08	-87,25	57%	43%	119,61	-120,00
PETRA	40 ≤ Δ ≤ 60	65%	35%	112,50	-79,39	66%	34%	140,00	-67,26
PETRA	60 ≤ Δ ≤ 80	63%	37%	146,00	-90,00	68%	32%	210,00	-85,49
PETRA	80 ≤ Δ ≤ 100	54%	46%	83,28	-24,04	63%	37%	158,97	-58,53
VALE3	0 ≤ Δ ≤ 20	50%	50%	86,07	-60,41	45%	55%	108,47	-87,03
VALE3	20 ≤ Δ ≤ 40	57%	43%	150,73	-139,55	55%	45%	154,64	-157,00
VALE3	40 ≤ Δ ≤ 60	60%	40%	197,44	-143,98	59%	41%	185,43	-120,84
VALE3	60 ≤ Δ ≤ 80	70%	30%	160,50	-86,95	77%	23%	292,84	-218,15
VALE3	80 ≤ Δ ≤ 100	56%	44%	100,00	-68,59	70%	30%	570,00	-145,00
VVAR3	0 ≤ Δ ≤ 20	42%	58%	38,10	-28,53	45%	55%	48,39	-32,41
VVAR3	20 ≤ Δ ≤ 40	56%	44%	65,77	-54,79	58%	42%	80,00	-50,00
VVAR3	40 ≤ Δ ≤ 60	64%	36%	97,27	-84,15	65%	35%	109,00	-67,76
VVAR3	60 ≤ Δ ≤ 80	72%	28%	111,00	-90,00	72%	28%	189,67	-90,07
VVAR3	80 ≤ Δ ≤ 100	53%	47%	90,06	-32,29	56%	44%	79,35	-31,00

	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	7,2%	12,2%	-10,5%
AZUL4	11,4%	44,7%	-33,1%
B3SA3	7,1%	21,4%	-17,1%
BBAS3	7,4%	18,8%	-14,7%
BBDC3	7,2%	14,6%	-12,2%
BBDC4	7,3%	14,5%	-11,8%
BBSE3	4,9%	11,5%	-10,4%
BEEF3	6,2%	20,3%	-14,9%
BPAC11	10,6%	27,6%	-19,0%
BRAP4	9,2%	18,3%	-15,2%
BRDT3	9,1%	24,7%	-17,7%
BRFS3	6,9%	17,5%	-13,9%
BRKM5	7,1%	23,4%	-17,1%
BRML3	8,6%	22,9%	-16,8%
BTOW3	11,9%	26,7%	-18,9%
CCRO3	8,1%	19,2%	-15,4%
CIEL3	13,0%	18,7%	-15,5%
CMIG4	8,2%	16,0%	-13,5%
COGN3	8,7%	22,1%	-17,8%
CPFE3	5,8%	15,1%	-12,5%
CRFB3	6,2%	11,3%	-9,6%
CSAN3	7,8%	19,2%	-16,3%
CSNA3	14,0%	23,4%	-17,4%
CVCB3	11,6%	35,5%	-23,3%
CYRE3	9,6%	30,5%	-21,7%
ECOR3	9,2%	17,6%	-14,1%
EGIE3	5,3%	18,5%	-14,6%
ELET3	11,6%	23,4%	-17,2%
ELET6	9,9%	20,1%	-15,4%
EMBR3	11,7%	19,1%	-15,5%
ENBR3	5,6%	31,2%	-22,9%
ENGI11	7,4%	21,9%	-16,5%
EQTL3	6,0%	12,7%	-11,1%
EZTC3	9,9%	19,8%	-16,5%
FLRY3	5,9%	12,9%	-10,5%
GGBR4	10,5%	17,1%	-13,7%
GNDI3	17,2%	29,2%	-20,5%
GOAU4	9,3%	19,6%	-16,1%
GOLL4	11,3%	37,0%	-22,5%
HAPV3	13,3%	23,3%	-18,2%
HGTX3	7,5%	39,2%	-26,0%
HYPE3	8,5%	18,4%	-14,5%
IGTA3	9,7%	16,4%	-13,4%
IRBR3	18,9%	41,6%	-31,2%
ITSA4	7,0%	14,1%	-11,6%
ITUB4	7,8%	14,7%	-11,9%
JBSS3	4,4%	24,6%	-18,4%
KLBN11	7,0%	16,0%	-12,8%
LAME4	8,0%	18,5%	-14,3%
LREN3	8,9%	19,1%	-14,5%
MGLU3	7,8%	32,1%	-21,3%
MRFG3	5,2%	26,3%	-18,4%
MRVE3	8,8%	23,4%	-18,2%
MULT3	9,2%	19,5%	-15,3%
NTCO3	7,9%	16,8%	-12,7%
PCAR3	6,0%	13,3%	-11,4%
PETR3	7,7%	21,2%	-17,6%
PETR4	7,8%	20,2%	-17,5%
PRIO3	13,2%	53,4%	-31,6%
QUAL3	6,5%	20,7%	-16,6%
RADL3	6,8%	27,2%	-18,3%
RAIL3	6,3%	26,4%	-20,7%
RENT3	9,6%	21,7%	-16,3%
SANB11	8,6%	13,4%	-11,6%
SBSP3	6,5%	15,2%	-13,5%
SULA11	6,4%	14,8%	-12,2%
SUZB3	9,4%	15,7%	-12,4%
TAE11	4,1%	17,6%	-14,0%
TIMP3	0,6%	21,3%	-16,8%
TOTS3	8,6%	15,0%	-12,4%
UGPA3	8,5%	17,1%	-13,9%
USIM5	11,9%	23,2%	-17,4%
VALE3	8,0%	18,2%	-15,2%
VIVT4	1,4%	15,1%	-12,5%
VVAR3	9,7%	32,0%	-22,0%
WEGE3	9,9%	21,7%	-16,4%
YDUU3	0,0%	23,2%	-18,3%
ETFs			
BOVA11	5,5%	10,6%	-9,9%
BOVV11	5,4%	13,6%	-13,7%
Spots			
USD/BRL	3,8%	7,9%	-6,4%
Ibovespa	5,1%	11,0%	-10,9%
ETTJ (bps)			
Pre 1 year	24,75	40,26	-33,86
Pre 3 year	41,74	80,89	-61,42
Pre 5 year	42,13	92,77	-73,23
DAP 1 year	12,58	50,04	-33,48
DAP 5 years	10,92	29,42	-23,34
DAP 10 year	16,57	49,02	-39,16
DAP 15,5 year	18,07	58,72	-46,30