

**INDIVIDUAL DAY-TRADE STATISTICS**

Trimester (January/February/March) - 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\$) |
|------------------------|-------------------------------------|------------------------------------|-------------------------|-------------------------|---------------------------------------|--------------------------------------|---------------------------|---------------------------|
| <b>Ibovespa Stocks</b> |                                     |                                    |                         |                         |                                       |                                      |                           |                           |
| ABEV3                  | 58%                                 | 42%                                | 15,03                   | -7,14                   | 55%                                   | 45%                                  | 15,00                     | -7,00                     |
| ALPA4                  | 55%                                 | 45%                                | 49,35                   | -43,53                  | 54%                                   | 46%                                  | 70,81                     | -56,52                    |
| AMER3                  | 59%                                 | 41%                                | 87,67                   | -72,67                  | 56%                                   | 44%                                  | 103,00                    | -81,79                    |
| ASAI3                  | 61%                                 | 39%                                | 29,74                   | -22,02                  | 59%                                   | 41%                                  | 32,00                     | -24,00                    |
| AZUL4                  | 61%                                 | 39%                                | 88,88                   | -69,81                  | 59%                                   | 41%                                  | 102,23                    | -84,42                    |
| B3SA3                  | 61%                                 | 39%                                | 23,71                   | -15,03                  | 60%                                   | 40%                                  | 29,00                     | -14,00                    |
| BBAS3                  | 61%                                 | 39%                                | 39,31                   | -25,19                  | 57%                                   | 43%                                  | 44,20                     | -23,64                    |
| BBDC3                  | 65%                                 | 35%                                | 29,53                   | -9,00                   | 60%                                   | 40%                                  | 21,83                     | -8,00                     |
| BBDC4                  | 60%                                 | 40%                                | 35,41                   | -18,97                  | 54%                                   | 46%                                  | 38,39                     | -18,51                    |
| BBSF3                  | 59%                                 | 41%                                | 18,35                   | -13,68                  | 57%                                   | 43%                                  | 26,62                     | -11,20                    |
| BEEF3                  | 57%                                 | 43%                                | 30,00                   | -20,25                  | 57%                                   | 43%                                  | 33,67                     | -24,00                    |
| BIDI11                 | 61%                                 | 39%                                | 124,47                  | -100,52                 | 60%                                   | 40%                                  | 162,10                    | -131,00                   |
| BPAC11                 | 59%                                 | 41%                                | 65,01                   | -48,47                  | 57%                                   | 43%                                  | 82,00                     | -45,51                    |
| BPAN4                  | 59%                                 | 41%                                | 51,58                   | -42,44                  | 58%                                   | 42%                                  | 54,49                     | -51,00                    |
| BRAP4                  | 55%                                 | 45%                                | 41,99                   | -31,15                  | 52%                                   | 48%                                  | 44,73                     | -30,59                    |
| BRFS3                  | 59%                                 | 41%                                | 54,97                   | -39,94                  | 55%                                   | 45%                                  | 63,16                     | -40,00                    |
| BRKM5                  | 58%                                 | 42%                                | 79,75                   | -60,36                  | 54%                                   | 46%                                  | 96,07                     | -70,95                    |
| BRML3                  | 59%                                 | 41%                                | 41,89                   | -23,41                  | 58%                                   | 42%                                  | 40,00                     | -21,97                    |
| CASH3                  | 62%                                 | 38%                                | 55,55                   | -30,06                  | 59%                                   | 41%                                  | 58,09                     | -22,66                    |
| CCRO3                  | 60%                                 | 40%                                | 32,73                   | -17,72                  | 57%                                   | 43%                                  | 38,77                     | -16,83                    |
| CIEL3                  | 54%                                 | 46%                                | 18,28                   | -4,06                   | 51%                                   | 49%                                  | 14,92                     | -4,00                     |
| CMIG4                  | 58%                                 | 42%                                | 17,85                   | -12,19                  | 55%                                   | 45%                                  | 18,00                     | -12,52                    |
| CMIN3                  | 62%                                 | 38%                                | 43,21                   | -20,23                  | 58%                                   | 42%                                  | 43,36                     | -16,74                    |
| COGN3                  | 60%                                 | 40%                                | 52,50                   | -15,13                  | 55%                                   | 45%                                  | 48,90                     | -11,43                    |
| CPFE3                  | 61%                                 | 39%                                | 21,68                   | -16,30                  | 59%                                   | 41%                                  | 29,20                     | -18,44                    |
| CPL66                  | 57%                                 | 43%                                | 10,00                   | -3,08                   | 49%                                   | 51%                                  | 9,00                      | -1,72                     |
| CRFB3                  | 61%                                 | 39%                                | 37,18                   | -25,03                  | 59%                                   | 41%                                  | 48,48                     | -29,00                    |
| CSAN3                  | 58%                                 | 42%                                | 37,96                   | -27,24                  | 54%                                   | 46%                                  | 42,07                     | -28,50                    |
| CSNA3                  | 57%                                 | 43%                                | 69,66                   | -58,02                  | 53%                                   | 47%                                  | 76,57                     | -68,00                    |
| CVCB3                  | 60%                                 | 40%                                | 69,21                   | -55,43                  | 57%                                   | 43%                                  | 78,97                     | -65,00                    |
| CYRE3                  | 59%                                 | 41%                                | 47,98                   | -32,52                  | 55%                                   | 45%                                  | 50,82                     | -36,21                    |
| DXCO3                  | 60%                                 | 40%                                | 29,33                   | -21,29                  | 55%                                   | 45%                                  | 32,47                     | -28,52                    |
| ECOR3                  | 61%                                 | 39%                                | 27,21                   | -15,54                  | 56%                                   | 44%                                  | 32,00                     | -13,08                    |
| EGIE3                  | 61%                                 | 39%                                | 20,00                   | -14,00                  | 53%                                   | 47%                                  | 22,80                     | -15,41                    |
| ELET3                  | 63%                                 | 37%                                | 69,15                   | -42,72                  | 60%                                   | 40%                                  | 92,13                     | -55,39                    |
| ELET6                  | 61%                                 | 39%                                | 52,60                   | -47,97                  | 57%                                   | 43%                                  | 80,00                     | -53,43                    |
| EMBR3                  | 57%                                 | 43%                                | 49,97                   | -44,99                  | 54%                                   | 46%                                  | 59,17                     | -54,00                    |
| ENBR3                  | 55%                                 | 45%                                | 19,25                   | -15,06                  | 52%                                   | 48%                                  | 21,00                     | -10,60                    |
| ENEV3                  | 59%                                 | 41%                                | 40,70                   | -26,04                  | 57%                                   | 43%                                  | 40,00                     | -21,00                    |
| ENGI11                 | 68%                                 | 32%                                | 50,49                   | -38,47                  | 63%                                   | 37%                                  | 67,30                     | -31,15                    |
| EQTL3                  | 61%                                 | 39%                                | 37,14                   | -24,13                  | 56%                                   | 44%                                  | 45,00                     | -24,55                    |
| EZTC3                  | 59%                                 | 41%                                | 54,43                   | -48,98                  | 56%                                   | 44%                                  | 69,67                     | -56,90                    |
| FLRY3                  | 60%                                 | 40%                                | 20,46                   | -20,02                  | 58%                                   | 42%                                  | 31,56                     | -16,63                    |
| GGBR4                  | 57%                                 | 43%                                | 49,57                   | -40,95                  | 54%                                   | 46%                                  | 58,20                     | -47,00                    |
| GNDI3                  | 63%                                 | 37%                                | 103,12                  | -67,36                  | 61%                                   | 39%                                  | 108,58                    | -75,22                    |
| GOAU4                  | 57%                                 | 43%                                | 27,11                   | -15,41                  | 53%                                   | 47%                                  | 26,00                     | -16,00                    |
| GOLL4                  | 60%                                 | 40%                                | 63,66                   | -54,43                  | 57%                                   | 43%                                  | 79,64                     | -54,00                    |
| HAPV3                  | 64%                                 | 36%                                | 39,73                   | -23,05                  | 62%                                   | 38%                                  | 44,00                     | -24,30                    |
| HYPE3                  | 58%                                 | 42%                                | 35,75                   | -30,50                  | 56%                                   | 44%                                  | 56,86                     | -37,00                    |
| IGTI11                 | 56%                                 | 44%                                | 44,53                   | -3,95                   | 48%                                   | 52%                                  | 31,36                     | -1,27                     |
| IRBR3                  | 57%                                 | 43%                                | 49,39                   | -16,31                  | 52%                                   | 48%                                  | 49,47                     | -15,11                    |
| ITSA4                  | 60%                                 | 40%                                | 12,45                   | -3,30                   | 53%                                   | 47%                                  | 7,00                      | -2,00                     |
| ITUB4                  | 57%                                 | 43%                                | 27,79                   | -21,14                  | 53%                                   | 47%                                  | 29,00                     | -19,80                    |
| JBSS3                  | 58%                                 | 42%                                | 54,90                   | -36,04                  | 55%                                   | 45%                                  | 60,00                     | -46,35                    |
| JHSF3                  | 56%                                 | 44%                                | 24,00                   | -17,57                  | 53%                                   | 47%                                  | 24,49                     | -13,83                    |
| KLBN11                 | 61%                                 | 39%                                | 44,50                   | -30,30                  | 57%                                   | 43%                                  | 52,37                     | -35,21                    |
| LAME4                  | 59%                                 | 41%                                | 33,50                   | -14,00                  | 58%                                   | 42%                                  | 30,00                     | -15,00                    |
| LCAM3                  | 58%                                 | 42%                                | 48,51                   | -35,25                  | 55%                                   | 45%                                  | 61,49                     | -39,72                    |
| LREN3                  | 57%                                 | 43%                                | 49,94                   | -41,06                  | 56%                                   | 44%                                  | 58,98                     | -49,17                    |
| LWSA3                  | 62%                                 | 38%                                | 85,82                   | -60,24                  | 62%                                   | 38%                                  | 91,25                     | -74,66                    |
| MGLU3                  | 60%                                 | 40%                                | 53,89                   | -30,82                  | 58%                                   | 42%                                  | 69,00                     | -23,41                    |
| MRFG3                  | 58%                                 | 42%                                | 45,64                   | -39,32                  | 56%                                   | 44%                                  | 53,94                     | -42,73                    |
| MRVE3                  | 58%                                 | 42%                                | 26,43                   | -20,81                  | 57%                                   | 43%                                  | 31,22                     | -21,21                    |
| MULT3                  | 57%                                 | 43%                                | 41,07                   | -33,55                  | 54%                                   | 46%                                  | 52,96                     | -37,37                    |
| NTCO3                  | 59%                                 | 41%                                | 69,13                   | -52,29                  | 57%                                   | 43%                                  | 93,60                     | -68,24                    |
| PCAR3                  | 58%                                 | 42%                                | 44,85                   | -37,16                  | 54%                                   | 46%                                  | 50,71                     | -45,22                    |
| PETR3                  | 61%                                 | 39%                                | 50,25                   | -32,77                  | 56%                                   | 44%                                  | 45,49                     | -31,50                    |
| PETR4                  | 58%                                 | 42%                                | 47,74                   | -34,34                  | 53%                                   | 47%                                  | 54,00                     | -39,83                    |
| PETZ3                  | 61%                                 | 39%                                | 50,25                   | -45,21                  | 59%                                   | 41%                                  | 68,25                     | -44,18                    |
| POS13                  | 61%                                 | 39%                                | 46,41                   | -37,42                  | 60%                                   | 40%                                  | 59,55                     | -32,83                    |
| PRI03                  | 60%                                 | 40%                                | 88,95                   | -54,95                  | 56%                                   | 44%                                  | 93,91                     | -70,51                    |
| QUAL3                  | 61%                                 | 39%                                | 32,95                   | -36,40                  | 57%                                   | 43%                                  | 41,93                     | -45,46                    |
| RADL3                  | 59%                                 | 41%                                | 29,69                   | -25,47                  | 57%                                   | 43%                                  | 48,00                     | -31,19                    |
| RAIL3                  | 60%                                 | 40%                                | 41,25                   | -20,13                  | 57%                                   | 43%                                  | 52,07                     | -27,00                    |
| RDOR3                  | 62%                                 | 38%                                | 73,00                   | -49,22                  | 59%                                   | 41%                                  | 111,10                    | -50,00                    |
| RENT3                  | 59%                                 | 41%                                | 87,61                   | -57,00                  | 55%                                   | 45%                                  | 90,84                     | -65,08                    |
| RRRP3                  | 63%                                 | 37%                                | 114,07                  | -57,30                  | 59%                                   | 41%                                  | 150,00                    | -81,12                    |
| SANB11                 | 62%                                 | 38%                                | 39,67                   | -31,87                  | 58%                                   | 42%                                  | 56,00                     | -39,00                    |
| SBSP3                  | 61%                                 | 39%                                | 53,26                   | -40,25                  | 61%                                   | 39%                                  | 75,56                     | -46,84                    |
| SOMA3                  | 62%                                 | 38%                                | 53,54                   | -36,09                  | 60%                                   | 40%                                  | 54,35                     | -33,43                    |
| SULA11                 | 59%                                 | 41%                                | 48,27                   | -34,59                  | 61%                                   | 39%                                  | 70,00                     | -40,18                    |
| SUZB3                  | 59%                                 | 41%                                | 78,50                   | -55,51                  | 54%                                   | 46%                                  | 88,01                     | -70,61                    |
| TAE11                  | 59%                                 | 41%                                | 23,46                   | -9,21                   | 52%                                   | 48%                                  | 15,00                     | -5,24                     |
| TIMS3                  | 63%                                 | 37%                                | 18,13                   | -10,13                  | 58%                                   | 42%                                  | 22,80                     | -10,00                    |

|              |                    |     |     |        |         |     |     |        |         |
|--------------|--------------------|-----|-----|--------|---------|-----|-----|--------|---------|
| TOTS3        |                    | 59% | 41% | 50,72  | -41,00  | 57% | 43% | 61,50  | -48,82  |
| UGPA3        |                    | 61% | 39% | 44,42  | -25,99  | 58% | 42% | 48,87  | -25,60  |
| USIM5        |                    | 58% | 42% | 60,22  | -45,57  | 53% | 47% | 60,85  | -46,00  |
| VALE3        |                    | 59% | 41% | 71,67  | -61,12  | 54% | 46% | 85,98  | -62,22  |
| VBBR3        |                    | 63% | 37% | 55,55  | -39,78  | 59% | 41% | 56,84  | -28,66  |
| VIIA3        |                    | 61% | 39% | 60,33  | -35,36  | 58% | 42% | 79,61  | -30,08  |
| VIVT3        |                    | 59% | 41% | 25,61  | -16,45  | 55% | 45% | 24,75  | -16,00  |
| WEGE3        |                    | 58% | 42% | 36,94  | -36,50  | 56% | 44% | 54,00  | -40,39  |
| YDUQ3        |                    | 59% | 41% | 56,81  | -47,63  | 60% | 40% | 77,00  | -46,00  |
| ETF          |                    |     |     |        |         |     |     |        |         |
| BOVA11       |                    | 57% | 43% | 10,47  | -9,79   | 51% | 49% | 18,89  | -14,00  |
| BOVV11       |                    | 58% | 42% | 17,69  | -41,40  | 54% | 46% | 16,09  | -15,94  |
| Futures      | Expiration Date    |     |     |        |         |     |     |        |         |
| WDO          | 1º vencimento      | 53% | 47% | 100,00 | -130,40 | 31% | 69% | 160,00 | -237,02 |
| WIN          | 1º vencimento      | 55% | 45% | 73,01  | -100,64 | 31% | 69% | 115,20 | -212,57 |
| Call Options | Delta Interval (%) |     |     |        |         |     |     |        |         |
| MGLU3        | 0 < Δ ≤ 20         | 62% | 38% | 50,00  | -9,25   | 56% | 44% | 136,43 | -25,00  |
| MGLU3        | 20 < Δ ≤ 40        | 57% | 43% | 67,00  | -35,05  | 58% | 42% | 108,94 | -53,77  |
| MGLU3        | 40 < Δ ≤ 60        | 63% | 37% | 73,75  | -40,00  | 68% | 32% | 131,91 | -60,06  |
| MGLU3        | 60 < Δ ≤ 80        | 59% | 41% | 71,86  | -52,20  | 71% | 29% | 90,00  | -33,05  |
| MGLU3        | 80 < Δ ≤ 100       | 59% | 41% | 69,49  | -25,61  | 62% | 38% | 69,49  | -51,00  |
| PETRA4       | 0 < Δ ≤ 20         | 45% | 55% | 40,13  | -6,73   | 48% | 52% | 143,78 | -81,58  |
| PETRA4       | 20 < Δ ≤ 40        | 58% | 42% | 112,45 | -62,50  | 58% | 42% | 157,39 | -120,00 |
| PETRA4       | 40 < Δ ≤ 60        | 63% | 37% | 123,66 | -90,19  | 64% | 36% | 181,12 | -91,30  |
| PETRA4       | 60 < Δ ≤ 80        | 66% | 34% | 160,39 | -141,78 | 69% | 31% | 218,41 | -130,00 |
| PETRA4       | 80 < Δ ≤ 100       | 67% | 33% | 180,88 | -101,95 | 63% | 37% | 270,00 | -81,43  |
| USIM5        | 0 < Δ ≤ 20         | 57% | 43% | 42,92  | -20,11  | 45% | 55% | 98,83  | -30,07  |
| USIM5        | 20 < Δ ≤ 40        | 55% | 45% | 63,19  | -41,58  | 57% | 43% | 82,70  | -60,06  |
| USIM5        | 40 < Δ ≤ 60        | 64% | 36% | 110,36 | -46,00  | 69% | 31% | 98,49  | -50,59  |
| USIM5        | 60 < Δ ≤ 80        | 67% | 33% | 90,17  | -77,03  | 70% | 30% | 87,91  | -77,77  |
| USIM5        | 80 < Δ ≤ 100       | 58% | 42% | 41,98  | -20,05  | 65% | 35% | 98,50  | -15,02  |



### INDIVIDUAL DAY-TRADE STATISTICS

Trimester (January/February/March) - 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\$) |
|--------------|--------------------|-------------------------------------|------------------------------------|-------------------------|-------------------------|---------------------------------------|--------------------------------------|---------------------------|---------------------------|
| Call Options | Delta Interval (%) |                                     |                                    |                         |                         |                                       |                                      |                           |                           |
| VALE3        | 0 < Δ ≤ 20         | 56%                                 | 44%                                | 60,00                   | -50,78                  | 51%                                   | 49%                                  | 137,52                    | -100,03                   |
| VALE3        | 20 < Δ ≤ 40        | 60%                                 | 40%                                | 148,38                  | -121,10                 | 60%                                   | 40%                                  | 220,00                    | -164,46                   |
| VALE3        | 40 < Δ ≤ 60        | 65%                                 | 35%                                | 158,74                  | -152,97                 | 67%                                   | 33%                                  | 264,73                    | -150,31                   |
| VALE3        | 60 < Δ ≤ 80        | 72%                                 | 28%                                | 174,01                  | -165,32                 | 73%                                   | 27%                                  | 319,19                    | -220,38                   |
| VALE3        | 80 < Δ ≤ 100       | 67%                                 | 33%                                | 142,46                  | -139,58                 | 66%                                   | 34%                                  | 369,31                    | -198,83                   |
| VIIA3        | 0 < Δ ≤ 20         | 54%                                 | 46%                                | 60,00                   | -1,78                   | 52%                                   | 48%                                  | 94,11                     | -23,01                    |
| VIIA3        | 20 < Δ ≤ 40        | 55%                                 | 45%                                | 57,37                   | -18,80                  | 54%                                   | 46%                                  | 99,62                     | -50,00                    |
| VIIA3        | 40 < Δ ≤ 60        | 56%                                 | 44%                                | 79,81                   | -39,58                  | 58%                                   | 42%                                  | 105,64                    | -44,10                    |
| VIIA3        | 60 < Δ ≤ 80        | 71%                                 | 29%                                | 114,53                  | -30,05                  | 73%                                   | 27%                                  | 125,50                    | -33,79                    |
| VIIA3        | 80 < Δ ≤ 100       | 66%                                 | 34%                                | 149,83                  | -45,38                  | 61%                                   | 39%                                  | 129,36                    | -40,00                    |
| Put Options  | Delta Interval (%) |                                     |                                    |                         |                         |                                       |                                      |                           |                           |
| MGLU3        | 0 < Δ ≤ 20         | 57%                                 | 43%                                | 32,28                   | -12,51                  | 51%                                   | 49%                                  | 51,62                     | -30,05                    |
| MGLU3        | 20 < Δ ≤ 40        | 60%                                 | 40%                                | 46,68                   | -21,00                  | 59%                                   | 41%                                  | 64,50                     | -24,07                    |
| MGLU3        | 40 < Δ ≤ 60        | 69%                                 | 31%                                | 69,93                   | -30,07                  | 72%                                   | 28%                                  | 91,84                     | -26,03                    |
| MGLU3        | 60 < Δ ≤ 80        | 64%                                 | 36%                                | 81,27                   | -35,07                  | 78%                                   | 22%                                  | 86,83                     | -28,04                    |
| MGLU3        | 80 < Δ ≤ 100       | 53%                                 | 47%                                | 17,00                   | -12,51                  | 48%                                   | 52%                                  | 78,59                     | -23,99                    |
| PETRA4       | 0 < Δ ≤ 20         | 55%                                 | 45%                                | 51,00                   | -12,68                  | 51%                                   | 49%                                  | 100,00                    | -60,00                    |
| PETRA4       | 20 < Δ ≤ 40        | 59%                                 | 41%                                | 105,30                  | -58,94                  | 59%                                   | 41%                                  | 158,73                    | -82,72                    |
| PETRA4       | 40 < Δ ≤ 60        | 65%                                 | 35%                                | 110,00                  | -75,72                  | 72%                                   | 28%                                  | 189,00                    | -77,54                    |
| PETRA4       | 60 < Δ ≤ 80        | 65%                                 | 35%                                | 150,00                  | -106,50                 | 71%                                   | 29%                                  | 199,70                    | -93,32                    |
| PETRA4       | 80 < Δ ≤ 100       | 69%                                 | 31%                                | 142,31                  | -103,84                 | 65%                                   | 35%                                  | 228,06                    | -160,26                   |
| USIM5        | 0 < Δ ≤ 20         | 53%                                 | 47%                                | 46,45                   | -29,77                  | 45%                                   | 55%                                  | 50,00                     | -39,05                    |
| USIM5        | 20 < Δ ≤ 40        | 58%                                 | 42%                                | 99,75                   | -36,27                  | 50%                                   | 50%                                  | 94,73                     | -30,07                    |
| USIM5        | 40 < Δ ≤ 60        | 67%                                 | 33%                                | 71,18                   | -24,02                  | 68%                                   | 32%                                  | 60,25                     | -28,00                    |
| USIM5        | 60 < Δ ≤ 80        | 60%                                 | 40%                                | 89,96                   | -18,52                  | 65%                                   | 35%                                  | 99,36                     | -15,70                    |
| USIM5        | 80 < Δ ≤ 100       | 61%                                 | 39%                                | 17,44                   | -11,04                  | 65%                                   | 35%                                  | 14,74                     | -13,54                    |
| VALE3        | 0 < Δ ≤ 20         | 52%                                 | 48%                                | 53,54                   | -43,72                  | 47%                                   | 53%                                  | 107,70                    | -90,17                    |
| VALE3        | 20 < Δ ≤ 40        | 57%                                 | 43%                                | 111,25                  | -113,04                 | 57%                                   | 43%                                  | 169,73                    | -147,41                   |
| VALE3        | 40 < Δ ≤ 60        | 64%                                 | 36%                                | 141,07                  | -113,83                 | 68%                                   | 32%                                  | 201,18                    | -154,27                   |
| VALE3        | 60 < Δ ≤ 80        | 60%                                 | 40%                                | 260,06                  | -220,00                 | 68%                                   | 32%                                  | 323,74                    | -248,45                   |
| VALE3        | 80 < Δ ≤ 100       | 69%                                 | 31%                                | 195,10                  | -90,59                  | 59%                                   | 41%                                  | 297,79                    | -326,34                   |
| VIIA3        | 0 < Δ ≤ 20         | 58%                                 | 42%                                | 19,99                   | -6,01                   | 47%                                   | 53%                                  | 63,27                     | -30,00                    |
| VIIA3        | 20 < Δ ≤ 40        | 63%                                 | 37%                                | 40,47                   | -18,00                  | 64%                                   | 36%                                  | 61,59                     | -20,31                    |
| VIIA3        | 40 < Δ ≤ 60        | 66%                                 | 34%                                | 50,00                   | -15,00                  | 72%                                   | 28%                                  | 59,84                     | -23,06                    |
| VIIA3        | 60 < Δ ≤ 80        | 71%                                 | 29%                                | 49,87                   | -18,68                  | 71%                                   | 29%                                  | 56,33                     | -11,21                    |
| VIIA3        | 80 < Δ ≤ 100       | 55%                                 | 45%                                | 27,00                   | -10,11                  | 46%                                   | 54%                                  | 50,26                     | -19,50                    |



|                        | RISK METRICS    |                             |                            |
|------------------------|-----------------|-----------------------------|----------------------------|
|                        | VaR 1d (99,96%) | Statistical Stress (99,96%) | Statistical Stress (0,04%) |
| <b>Ibovespa Stocks</b> |                 |                             |                            |
| ABEV3                  | 6,6%            | 5,1%                        | -4,7%                      |
| ALPA4                  | 11,1%           | 19,9%                       | -16,1%                     |
| AMER3                  | 16,1%           | 0,0%                        | -0,5%                      |
| ASAI3                  | 8,6%            | 10,6%                       | -8,2%                      |
| AZUL4                  | 16,3%           | 42,4%                       | -31,1%                     |
| B3SA3                  | 7,5%            | 1,1%                        | -0,3%                      |
| BBAS3                  | 5,6%            | 18,7%                       | -14,7%                     |
| BBDC3                  | 5,5%            | 14,4%                       | -12,1%                     |
| BBDC4                  | 5,9%            | 14,4%                       | -11,8%                     |
| BBSE3                  | 4,8%            | 11,0%                       | -10,0%                     |
| BEEF3                  | 8,4%            | 20,4%                       | -14,7%                     |
| BIDI11                 | 20,1%           | 37,7%                       | -24,4%                     |
| BPAC11                 | 8,3%            | 14,9%                       | -10,4%                     |
| BPAN4                  | 12,0%           | 21,4%                       | -16,5%                     |
| BRAP4                  | 7,8%            | 17,9%                       | -14,8%                     |
| BRFS3                  | 11,2%           | 16,9%                       | -14,2%                     |
| BRKM5                  | 7,6%            | 23,2%                       | -16,9%                     |
| BRML3                  | 7,0%            | 22,2%                       | -16,1%                     |
| CASH3                  | 15,5%           | 36,7%                       | -22,1%                     |
| CCRO3                  | 8,8%            | 19,0%                       | -15,1%                     |
| CIEL3                  | 12,2%           | 19,9%                       | -16,2%                     |
| CMIG4                  | 7,2%            | 15,8%                       | -13,3%                     |
| CMIN3                  | 8,5%            | 18,9%                       | -14,2%                     |
| COGN3                  | 16,9%           | 0,1%                        | -1,4%                      |
| CPFE3                  | 4,3%            | 14,7%                       | -12,2%                     |
| CPL66                  | 5,9%            | 14,4%                       | -12,2%                     |
| CRFB3                  | 7,5%            | 11,4%                       | -9,2%                      |
| CSAN3                  | 7,4%            | 19,0%                       | -15,8%                     |
| CSNA3                  | 10,8%           | 22,7%                       | -17,1%                     |
| CVCB3                  | 19,3%           | 35,2%                       | -23,1%                     |
| CYRE3                  | 11,5%           | 27,0%                       | -20,1%                     |
| DXCO3                  | 8,6%            | 0,0%                        | -0,1%                      |
| ECOR3                  | 9,7%            | 17,0%                       | -13,8%                     |
| EGIE3                  | 3,1%            | 0,6%                        | -0,2%                      |
| ELET3                  | 6,9%            | 23,1%                       | -17,0%                     |
| ELET6                  | 6,5%            | 19,8%                       | -15,2%                     |
| EMBR3                  | 12,4%           | 20,2%                       | -15,9%                     |
| ENBR3                  | 4,2%            | 14,9%                       | -12,5%                     |
| ENEV3                  | 10,8%           | 20,2%                       | -18,0%                     |
| ENG11                  | 5,3%            | 21,8%                       | -16,7%                     |
| EQTL3                  | 4,1%            | 13,2%                       | -11,0%                     |
| EZTC3                  | 10,7%           | 19,6%                       | -16,1%                     |
| FLRY3                  | 8,8%            | 12,7%                       | -10,3%                     |
| GGBR4                  | 8,9%            | 16,7%                       | -13,4%                     |
| GNDI3                  | 3,4%            | 24,9%                       | -18,3%                     |
| GOAU4                  | 7,9%            | 19,1%                       | -15,7%                     |
| GOLL4                  | 15,2%           | 36,3%                       | -22,1%                     |
| HAPV3                  | 9,7%            | 19,8%                       | -14,9%                     |
| HYPE3                  | 6,1%            | 17,6%                       | -14,0%                     |
| IGTI11                 | 0,6%            | 16,3%                       | -13,3%                     |
| IRBR3                  | 10,7%           | 37,5%                       | -28,5%                     |
| ITSA4                  | 5,2%            | 13,9%                       | -11,4%                     |
| ITUB4                  | 5,4%            | 15,7%                       | -13,0%                     |
| JBSS3                  | 5,9%            | 23,8%                       | -18,3%                     |
| JHSF3                  | 10,1%           | 28,0%                       | -18,6%                     |
| KLBN11                 | 7,2%            | 15,7%                       | -12,7%                     |
| LAME4                  | 3,2%            | 20,2%                       | -15,5%                     |
| LCAM3                  | 8,3%            | 24,9%                       | -18,2%                     |
| LREN3                  | 10,7%           | 18,7%                       | -14,2%                     |
| LWSA3                  | 15,8%           | 32,4%                       | -26,7%                     |
| MGLU3                  | 16,2%           | 31,3%                       | -21,5%                     |
| MRF33                  | 8,9%            | 25,0%                       | -17,9%                     |
| MRVE3                  | 13,9%           | 23,1%                       | -17,7%                     |
| MULT3                  | 8,3%            | 18,9%                       | -14,7%                     |
| NTCO3                  | 15,7%           | 0,0%                        | -0,3%                      |
| PCAR3                  | 6,9%            | 0,1%                        | 0,0%                       |
| PETR3                  | 7,0%            | 21,2%                       | -17,6%                     |
| PETR4                  | 7,4%            | 20,2%                       | -17,7%                     |
| PETZ3                  | 12,5%           | 12,7%                       | -10,4%                     |
| POSI3                  | 12,5%           | 39,3%                       | -25,7%                     |
| PRI03                  | 11,6%           | 37,2%                       | -23,6%                     |
| QUAL3                  | 13,7%           | 20,6%                       | -16,9%                     |
| RADL3                  | 5,8%            | 13,2%                       | -10,5%                     |
| RAIL3                  | 9,0%            | 0,9%                        | -0,3%                      |
| RDOR3                  | 7,1%            | 12,2%                       | -11,1%                     |
| RENT3                  | 8,4%            | 21,3%                       | -16,0%                     |
| RRRP3                  | 10,9%           | 19,9%                       | -13,3%                     |
| SANB11                 | 7,1%            | 13,2%                       | -11,2%                     |
| SBSP3                  | 7,4%            | 15,1%                       | -13,4%                     |
| SOMA3                  | 0,1%            | 38,8%                       | -25,5%                     |
| SULA11                 | 12,6%           | 15,7%                       | -12,6%                     |
| SUZB3                  | 9,0%            | 1,1%                        | -0,2%                      |
| TAE11                  | 4,1%            | 12,5%                       | -10,2%                     |
| TIMS3                  | 5,2%            | 0,1%                        | 0,0%                       |
| TOTS3                  | 7,8%            | 14,6%                       | -12,1%                     |
| UGPA3                  | 9,6%            | 17,1%                       | -14,1%                     |
| USIM5                  | 8,6%            | 22,7%                       | -17,1%                     |
| VALE3                  | 8,3%            | 17,9%                       | -14,9%                     |

|               |      |       |        |
|---------------|------|-------|--------|
| <b>VBBR3</b>  | 0,3% | 23,8% | -17,8% |
| <b>VIIA3</b>  | 0,1% | 49,7% | -30,2% |
| <b>VIVT3</b>  | 3,1% | 0,2%  | 0,0%   |
| <b>WEGE3</b>  | 7,9% | 21,7% | -16,6% |
| <b>YDUQ3</b>  | 0,0% | 24,1% | -18,8% |
| <b>ETF</b>    |      |       |        |
| <b>BOVA11</b> | 3,9% | 10,1% | -9,7%  |
| <b>BOVV11</b> | 3,9% | 11,7% | -12,5% |