

		INDIVIDUAL DAY-TRADE STATISTICS							
		Trimester (May/June/July) - 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		62%	38%	15,00	-8,00	55%	45%	18,33	-8,00
ALPA4		64%	36%	45,50	-40,92	59%	41%	55,00	-48,00
ARZZ3		61%	39%	82,00	-71,50	58%	42%	112,50	-76,00
ASAI3		62%	38%	50,00	-36,50	61%	39%	74,00	-50,00
AZUL4		61%	39%	86,00	-75,50	59%	41%	102,72	-100,00
B3SA3		64%	36%	21,00	-14,50	55%	45%	24,00	-22,00
BBAS3		58%	42%	30,96	-27,00	53%	47%	32,00	-23,09
BBDC3		62%	38%	12,00	-6,77	57%	43%	12,00	-5,00
BBDC4		60%	40%	26,51	-15,00	55%	45%	27,83	-16,00
BBSE3		62%	38%	22,23	-15,00	59%	41%	30,00	-14,00
BEEF3		67%	33%	44,50	-30,00	65%	35%	53,79	-32,70
BPAC11		61%	39%	48,00	-36,25	57%	43%	66,00	-44,00
BRAP4		60%	40%	26,82	-17,30	55%	45%	30,00	-20,00
BRFS3		64%	36%	46,87	-36,75	62%	38%	60,00	-45,00
BRKM5		58%	42%	54,50	-60,50	57%	43%	94,00	-76,94
CASH3		61%	39%	29,75	-27,92	50%	50%	63,00	-34,20
CCRO3		64%	36%	20,50	-20,75	60%	40%	31,67	-31,00
CIEL3		64%	36%	30,52	-19,50	59%	41%	32,31	-13,58
CMIG4		62%	38%	20,50	-10,41	55%	45%	16,00	-8,00
CMIN3		56%	44%	20,00	-6,00	50%	50%	20,00	-6,12
COGN3		64%	36%	45,00	-34,75	58%	42%	50,00	-30,00
CPFE3		65%	35%	14,97	-9,25	61%	39%	22,00	-10,00
CPLE6		63%	37%	16,00	-5,50	56%	44%	16,44	-3,25
CRFB3		67%	33%	41,91	-36,50	61%	39%	50,00	-46,00
CSAN3		61%	39%	25,35	-16,75	57%	43%	30,48	-16,67
CSNA3		63%	37%	40,00	-33,75	59%	41%	53,33	-45,00
CVCB3		62%	38%	49,50	-43,43	61%	39%	60,33	-44,00
CYRE3		62%	38%	37,00	-32,75	60%	40%	52,00	-35,00
DXCO3		64%	36%	24,00	-28,33	63%	37%	35,46	-28,00
EGIE3		60%	40%	15,00	-12,25	55%	45%	10,00	-7,04
ELET3		63%	37%	54,67	-38,50	61%	39%	66,54	-41,00
ELET6		62%	38%	53,50	-49,49	57%	43%	57,00	-54,94
EMBR3		60%	40%	30,00	-29,00	56%	44%	50,00	-43,24
ENBR3		55%	45%	10,37	-2,00	43%	57%	1,99	-1,80
ENEV3		66%	34%	23,50	-18,00	64%	36%	34,50	-24,00
ENGI11		64%	36%	30,73	-41,00	60%	40%	50,00	-48,50
EQTL3		63%	37%	34,76	-26,50	60%	40%	48,00	-27,00
EZTC3		60%	40%	37,50	-33,50	57%	43%	39,45	-40,00
FLRY3		62%	38%	15,00	-14,42	57%	43%	21,00	-16,00
GGBR4		62%	38%	39,89	-26,25	59%	41%	40,00	-19,00
GOAU4		62%	38%	20,83	-12,00	58%	42%	25,00	-10,00
GOLL4		62%	38%	80,00	-62,00	59%	41%	87,44	-63,00
HAPV3		67%	33%	61,66	-40,00	64%	36%	66,72	-25,00
HYPE3		59%	41%	28,75	-25,75	55%	45%	35,00	-31,00
IGTI11		68%	32%	37,00	-22,00	64%	36%	64,00	-31,00
ITSA4		64%	36%	12,00	-4,00	54%	46%	10,00	-2,10
ITUB4		61%	39%	25,87	-20,00	57%	43%	25,00	-18,00
JBSS3		62%	38%	45,75	-35,75	63%	37%	56,50	-40,00
KLBN11		59%	41%	19,75	-12,02	55%	45%	20,00	-16,00
LREN3		58%	42%	50,00	-43,50	55%	45%	65,00	-53,00
LWSA3		63%	37%	54,20	-46,15	61%	39%	62,38	-62,00
MLUJ3		62%	38%	52,00	-30,00	55%	45%	56,00	-30,00
MRFG3		64%	36%	40,00	-29,53	63%	37%	45,00	-25,00
MRVE3		62%	38%	40,00	-32,50	60%	40%	55,00	-41,00
MULT3		63%	37%	25,17	-24,00	57%	43%	33,91	-39,00
NTCO3		63%	37%	40,25	-36,00	59%	41%	50,00	-47,25
PCAR3		60%	40%	41,00	-44,50	57%	43%	62,94	-75,00
PETR3		61%	39%	32,00	-25,16	56%	44%	30,00	-21,00
PETR4		59%	41%	34,50	-28,00	54%	46%	42,00	-28,00
PETZ3		67%	33%	50,00	-43,57	64%	36%	64,39	-50,00
PRIQ3		62%	38%	74,58	-49,50	59%	41%	80,00	-61,00
RADL3		63%	37%	25,50	-25,00	55%	45%	28,00	-31,00
RAIL3		63%	37%	25,25	-23,52	57%	43%	40,00	-28,00
RAIZ4		65%	35%	30,00	-11,74	60%	40%	30,00	-12,09
RDOR3		66%	34%	67,67	-49,75	62%	38%	92,00	-52,00
RENT3		61%	39%	57,00	-50,25	57%	43%	76,00	-62,00
RRRP3		61%	39%	75,00	-64,75	59%	41%	107,64	-66,00
SANB11		62%	38%	18,98	-17,42	56%	44%	30,81	-21,00
SBSP3		62%	38%	48,00	-38,75	61%	39%	68,56	-45,00
SLCE3		64%	36%	37,75	-28,40	59%	41%	48,00	-38,00
SMTQ3		64%	36%	43,50	-43,50	61%	39%	60,00	-47,50
SOMA3		70%	30%	36,50	-27,58	64%	36%	60,00	-42,00
SUZB3		61%	39%	42,50	-38,50	57%	43%	55,00	-55,00
TAEE11		58%	42%	11,17	-3,02	52%	48%	8,80	-2,11
TIMS3		66%	34%	16,69	-15,00	65%	35%	16,50	-12,00
TOTS3		64%	36%	29,25	-23,00	62%	38%	47,50	-37,00
UGPA3		64%	36%	30,00	-24,05	61%	39%	45,00	-32,00
USIM5		64%	36%	32,00	-23,00	58%	42%	50,00	-22,00
VALE3		59%	41%	50,00	-44,00	54%	46%	57,00	-43,79
VBBR3		65%	35%	33,75	-24,66	59%	41%	51,50	-40,00
VIIA3		65%	35%	60,00	-38,00	60%	40%	78,00	-30,00
VIVT3		63%	37%	14,97	-13,75	59%	41%	19,87	-16,00

WEGE3		60%	40%	30,63	-29,50	58%	42%	45,00	-32,00
YDUQ3		62%	38%	67,75	-60,00	59%	41%	100,00	-90,00
ETF									
BOVA11		58%	42%	8,03	-10,37	52%	48%	16,81	-21,74
BOVV11		65%	35%	10,42	-12,98	62%	38%	26,50	-13,45
Futures	Expiration Date								
WDO	1º vencimento	54%	46%	95,00	-120,00	33%	67%	145,00	-235,00
WIN	1º vencimento	56%	44%	74,00	-105,00	33%	67%	113,00	-214,00
Call Options	Delta Interval (%)								
BBAS3	0 < Δ ≤ 20	58%	42%	25,00	-29,28	54%	46%	30,00	-40,00
BBAS3	20 < Δ ≤ 40	63%	37%	50,00	-60,00	65%	35%	100,00	-61,00
BBAS3	40 < Δ ≤ 60	65%	35%	57,50	-54,00	65%	35%	98,75	-60,00
BBAS3	60 < Δ ≤ 80	62%	38%	54,00	-39,53	69%	31%	109,33	-52,00
BBAS3	80 < Δ ≤ 100	62%	38%	49,50	-28,50	55%	45%	76,00	-37,50
BBDC4	0 < Δ ≤ 20	72%	28%	50,00	-40,00	60%	40%	125,00	-13,67
BBDC4	20 < Δ ≤ 40	65%	35%	50,00	-50,00	63%	37%	75,00	-80,00
BBDC4	40 < Δ ≤ 60	71%	29%	65,00	-54,64	71%	29%	90,00	-60,00
BBDC4	60 < Δ ≤ 80	74%	26%	84,00	-54,00	79%	21%	88,38	-40,00
BBDC4	80 < Δ ≤ 100	54%	46%	40,40	-25,50	62%	38%	112,00	-23,50
ITUB4	0 < Δ ≤ 20	73%	27%	11,41	-24,50	58%	42%	51,68	-36,33
ITUB4	20 < Δ ≤ 40	67%	33%	60,63	-46,49	66%	34%	100,00	-45,00
ITUB4	40 < Δ ≤ 60	69%	31%	105,94	-98,94	75%	25%	100,00	-75,50
ITUB4	60 < Δ ≤ 80	79%	21%	115,91	-60,00	79%	21%	100,00	-40,00
ITUB4	80 < Δ ≤ 100	77%	23%	124,95	-63,00	75%	25%	80,22	-45,50

INDIVIDUAL DAY-TRADE STATISTICS

Trimester (May/June/July) - 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	55%	45%	30,00	-29,75	49%	51%	102,67	-89,58
PETR4	20 < Δ ≤ 40	61%	39%	73,00	-63,67	59%	41%	140,00	-120,00
PETR4	40 < Δ ≤ 60	65%	35%	90,00	-97,17	67%	33%	151,00	-116,17
PETR4	60 < Δ ≤ 80	67%	33%	113,00	-104,27	72%	28%	175,50	-120,00
PETR4	80 < Δ ≤ 100	64%	36%	98,03	-73,25	62%	38%	200,00	-112,00
VALE3	0 < Δ ≤ 20	64%	36%	37,50	-40,00	52%	48%	108,00	-84,58
VALE3	20 < Δ ≤ 40	60%	40%	85,42	-95,75	58%	42%	120,00	-125,00
VALE3	40 < Δ ≤ 60	64%	36%	84,11	-76,42	67%	33%	160,00	-107,00
VALE3	60 < Δ ≤ 80	68%	32%	83,03	-68,00	72%	28%	130,00	-122,40
VALE3	80 < Δ ≤ 100	64%	36%	75,00	-53,33	67%	33%	170,00	-60,00
Put Options	Delta Interval (%)								
BBAS3	0 < Δ ≤ 20	62%	38%	10,00	-10,00	57%	43%	33,19	-27,00
BBAS3	20 < Δ ≤ 40	64%	36%	51,48	-34,00	66%	34%	50,00	-26,50
BBAS3	40 < Δ ≤ 60	70%	30%	55,00	-42,50	72%	28%	72,50	-29,50
BBAS3	60 < Δ ≤ 80	61%	39%	89,58	-37,33	72%	28%	32,00	-181,50
BBAS3	80 < Δ ≤ 100	60%	40%	113,00	-33,00	54%	46%	23,00	-22,50
BBDC4	0 < Δ ≤ 20	76%	24%	29,50	-33,43	55%	45%	80,00	-40,00
BBDC4	20 < Δ ≤ 40	63%	37%	41,54	-64,00	56%	44%	68,86	-71,00
BBDC4	40 < Δ ≤ 60	69%	31%	57,00	-60,00	70%	30%	86,67	-52,00
BBDC4	60 < Δ ≤ 80	70%	30%	48,00	-64,71	72%	28%	55,00	-39,00
BBDC4	80 < Δ ≤ 100	61%	39%	121,50	-24,00	56%	44%	33,92	-24,00
ITUB4	0 < Δ ≤ 20	71%	29%	18,00	-12,00	61%	39%	113,00	-20,00
ITUB4	20 < Δ ≤ 40	60%	40%	56,00	-31,75	55%	45%	40,00	-39,56
ITUB4	40 < Δ ≤ 60	69%	31%	54,99	-53,00	70%	30%	100,00	-68,00
ITUB4	60 < Δ ≤ 80	60%	40%	75,00	-34,00	73%	27%	60,00	-17,50
ITUB4	80 < Δ ≤ 100	82%	18%	8,00	-20,93	78%	22%	9,00	-20,93
PETR4	0 < Δ ≤ 20	61%	39%	45,65	-50,00	47%	53%	131,00	-90,00
PETR4	20 < Δ ≤ 40	56%	44%	76,79	-79,60	53%	47%	110,49	-100,00
PETR4	40 < Δ ≤ 60	62%	38%	79,00	-84,09	68%	32%	110,00	-102,50
PETR4	60 < Δ ≤ 80	65%	35%	96,37	-61,96	71%	29%	160,00	-80,56
PETR4	80 < Δ ≤ 100	62%	38%	73,04	-156,04	70%	30%	124,50	-150,00
VALE3	0 < Δ ≤ 20	49%	51%	38,87	-26,25	49%	51%	60,00	-37,75
VALE3	20 < Δ ≤ 40	58%	42%	67,00	-72,00	58%	42%	90,00	-83,00
VALE3	40 < Δ ≤ 60	65%	35%	81,00	-67,00	70%	30%	112,00	-68,00
VALE3	60 < Δ ≤ 80	69%	31%	108,75	-65,00	70%	30%	151,20	-61,50
VALE3	80 < Δ ≤ 100	61%	39%	78,75	-44,00	61%	39%	125,00	-70,00

RISK METRICS

	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	4,2%	7,0%	-6,4%
ALPA4	9,9%	20,8%	-17,0%
ALSO3	4,6%	24,2%	-19,9%
ARZZ3	5,9%	15,2%	-12,3%
ASAI3	9,7%	13,6%	-10,9%
AZUL4	11,8%	43,8%	-30,2%
B3SA3	6,3%	20,3%	-16,2%
BBAS3	5,0%	18,3%	-14,6%
BBDC3	4,4%	14,3%	-12,2%
BBDC4	5,1%	14,4%	-11,9%

BBSE3	3,7%	10,7%	-9,8%
BEEF3	8,0%	19,5%	-14,4%
BPAC11	6,0%	19,9%	-14,3%
BRAP4	5,8%	17,5%	-14,6%
BRFS3	13,3%	19,0%	-15,1%
BRKM5	8,5%	23,4%	-16,7%
CASH3	14,5%	34,2%	-20,3%
CCRO3	3,5%	18,5%	-14,8%
CIEL3	6,2%	18,9%	-15,2%
CMIG4	3,9%	15,7%	-13,2%
CMIN3	6,8%	17,8%	-12,7%
COGN3	8,4%	26,3%	-20,5%
CPFE3	4,1%	14,4%	-12,0%
CPL6	5,6%	14,7%	-12,3%
CRFB3	12,5%	13,2%	-10,8%
CSAN3	5,8%	18,3%	-15,3%
CSNA3	8,1%	22,3%	-16,9%
CVCB3	11,2%	35,9%	-24,3%
CYRE3	8,1%	26,6%	-19,7%
DXCO3	8,7%	20,3%	-16,6%
EGIE3	3,0%	17,9%	-14,2%
ELET3	5,7%	22,5%	-16,7%
ELET6	5,2%	19,4%	-15,0%
EMBR3	6,5%	19,9%	-15,7%
ENBR3	3,8%	14,9%	-12,6%
ENEV3	6,8%	32,6%	-25,9%
ENGI11	5,1%	21,6%	-16,7%
EQTL3	4,1%	24,1%	-19,3%
EZTC3	8,6%	19,1%	-15,9%
FLRY3	4,9%	12,3%	-10,2%
GGBR4	5,9%	16,5%	-13,3%
GOAU4	5,1%	18,7%	-15,6%
GOLL4	12,5%	36,0%	-22,0%
HAPV3	9,2%	32,3%	-24,2%
HYPE3	4,4%	17,0%	-13,5%
IGTI11	3,7%	12,0%	-10,6%
ITSA4	3,6%	13,8%	-11,3%
ITUB4	4,5%	14,5%	-11,7%
JBSS3	8,5%	23,4%	-17,8%
KLBN11	4,5%	15,4%	-12,4%
LREN3	8,5%	18,3%	-14,1%
LWSA3	10,8%	30,2%	-23,4%
MGLU3	10,2%	32,1%	-22,2%
MRF3	8,4%	23,8%	-17,5%
MRVE3	9,1%	22,9%	-17,4%
MULT3	4,9%	18,2%	-14,2%
NTCO3	7,6%	0,1%	-0,6%
PCAR3	11,8%	0,0%	0,0%
PETR3	8,2%	20,8%	-17,4%
PETR4	7,8%	19,8%	-17,3%
PETZ3	10,3%	15,2%	-12,5%
PRIO3	7,1%	47,2%	-29,7%
RADL3	4,1%	26,1%	-18,1%
RAIL3	4,9%	2,3%	-1,5%
RAIZ4	6,7%	11,5%	-10,8%
RDOR3	6,4%	12,2%	-10,1%
RENT3	4,8%	20,5%	-15,6%
RRRP3	7,7%	21,1%	-17,1%
SANB11	4,9%	13,0%	-11,0%
SBSP3	4,6%	15,1%	-13,3%
SLCE3	5,2%	21,0%	-15,7%
SMTO3	5,5%	22,5%	-17,4%
SOMA3	6,3%	15,7%	-12,2%
SUZB3	4,8%	15,6%	-12,2%
TAEF11	2,4%	16,6%	-13,3%
TIMS3	4,6%	0,2%	0,0%
TOTS3	5,2%	14,5%	-12,2%
UGPA3	5,6%	17,0%	-13,8%
USIM5	7,1%	22,3%	-16,8%
VALE3	6,6%	17,6%	-14,6%
VBBR3	6,7%	18,6%	-14,7%
VIIA3	9,7%	23,6%	-20,0%
VIVT3	5,5%	11,0%	-9,3%
WEGE3	7,3%	21,4%	-16,4%
YDUQ3	11,5%	22,5%	-18,0%
ETF			
BOVA11	3,7%	9,6%	-9,3%
BOVV11	3,6%	10,5%	-11,3%
BPAC11	6,0%	19,9%	-14,3%
Spots			
USD/BRL	1,9%	7,5%	-6,1%
Ibovespa	3,5%	10,4%	-10,5%
ETTJ (bps)			
Pré 1 ano	19,89	135,04	-105,65
Pré 3 anos	27,08	149,41	-112,29
Pré 5 anos	28,81	153,93	-117,85
Cupom de IPCA 1 ano	21,47	85,40	-77,26
Cupom de IPCA 5 anos	14,12	100,33	-91,59
Cupom de IPCA 10 anos	11,54	132,03	-127,34
Cupom de IPCA 15,5 anos	10,36	124,88	-122,51