

INDIVIDUAL DAY-TRADE STATISTICS

Trimester (December/January/February) - 2022/2023

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	58%	42%	12,75	-8,00	54%	46%	15,00
ALPA4	63%	37%	50,81	-44,25	60%	40%	70,00	-62,00
AMER3	57%	43%	70,38	-49,17	54%	46%	55,00	-26,00
ARZZ3	61%	39%	90,63	-85,75	58%	42%	106,00	-111,00
ASAI3	65%	35%	37,82	-26,50	60%	40%	50,00	-37,00
AZUL4	60%	40%	74,00	-59,50	56%	44%	90,00	-75,50
B3SA3	64%	36%	30,00	-21,00	59%	41%	40,00	-32,45
BBAS3	58%	42%	33,67	-28,25	55%	45%	38,00	-26,00
BBDC3	63%	37%	14,01	-7,29	58%	42%	19,00	-6,60
BBDC4	59%	41%	30,00	-20,79	55%	45%	35,67	-24,00
BBSE3	60%	40%	29,50	-18,58	55%	45%	30,75	-15,50
BEEF3	60%	40%	41,00	-38,75	58%	42%	58,00	-40,00
BPAC11	64%	36%	70,64	-39,50	61%	39%	100,00	-45,00
BPAN4	62%	38%	23,13	-18,25	58%	42%	36,83	-30,00
BRAP4	56%	44%	30,48	-24,50	51%	49%	33,00	-25,00
BRFS3	63%	37%	70,25	-47,00	62%	38%	74,00	-49,60
BRKM5	61%	39%	44,25	-40,00	57%	43%	52,00	-47,00
BRML3	58%	42%	19,75	-26,75	58%	42%	30,80	-17,76
CASH3	60%	40%	31,00	-8,25	54%	46%	36,75	-6,00
CCRO3	62%	38%	25,25	-24,50	63%	37%	28,00	-24,00
CIEL3	62%	38%	39,67	-27,40	57%	43%	42,00	-20,00
CMIG4	61%	39%	15,88	-10,00	56%	44%	20,00	-8,00
CMIN3	57%	43%	23,60	-8,53	51%	49%	20,00	-9,00
COGN3	65%	35%	41,00	-20,00	58%	42%	50,00	-12,00
CPFE3	63%	37%	17,25	-17,50	59%	41%	27,88	-20,78
CPLE6	62%	38%	12,96	-5,82	57%	43%	17,25	-4,00
CRFB3	60%	40%	27,34	-30,00	59%	41%	39,00	-40,00
CSAN3	61%	39%	32,00	-24,50	56%	44%	37,19	-28,00
CSNA3	60%	40%	55,50	-39,50	57%	43%	75,38	-44,00
CVCB3	59%	41%	51,00	-50,00	56%	44%	53,00	-60,00
CYRE3	59%	41%	42,25	-35,25	57%	43%	50,00	-38,20
DXCO3	66%	34%	30,00	-29,00	63%	37%	39,48	-30,00
ECOR3	63%	37%	25,74	-16,00	57%	43%	24,00	-15,00
EGIE3	60%	40%	17,00	-8,75	55%	45%	16,25	-6,00
ELET3	61%	39%	53,34	-51,17	58%	42%	60,00	-56,50
ELET6	61%	39%	62,25	-54,50	59%	41%	75,00	-56,35
EMBR3	59%	41%	34,45	-22,75	54%	46%	37,00	-28,31
ENBR3	61%	39%	12,00	-7,05	54%	46%	11,85	-5,93
ENEV3	62%	38%	29,75	-22,00	57%	43%	33,50	-25,00
ENGI11	65%	35%	38,08	-38,75	62%	38%	51,00	-43,00
EQTL3	63%	37%	32,25	-30,00	58%	42%	44,00	-36,00
EZTC3	62%	38%	44,98	-39,75	58%	42%	50,00	-40,00
FLRY3	58%	42%	15,88	-24,25	54%	46%	20,00	-19,00
GGBR4	58%	42%	49,25	-39,05	55%	45%	62,00	-50,00
GOAU4	58%	42%	22,50	-18,00	52%	48%	20,13	-23,84
GOLL4	58%	42%	60,00	-51,35	56%	44%	75,00	-60,00
HAPV3	66%	34%	50,00	-25,75	62%	38%	51,05	-20,00
HYPE3	61%	39%	35,75	-30,00	56%	44%	46,50	-41,50
IGTI11	61%	39%	30,00	-18,44	51%	49%	52,17	-22,00
ITSA4	58%	42%	9,71	-4,00	50%	50%	9,00	-3,00
ITUB4	57%	43%	26,00	-22,00	52%	48%	25,00	-24,00
JBSS3	60%	40%	52,14	-34,75	56%	44%	62,03	-31,00
KLBN11	61%	39%	24,75	-18,84	56%	44%	30,00	-18,00
LREN3	57%	43%	50,00	-39,00	54%	46%	54,00	-50,00
LWSA3	63%	37%	60,00	-67,75	61%	39%	90,00	-68,17
MGLU3	59%	41%	66,17	-46,39	55%	45%	60,00	-33,33
MRFG3	62%	38%	48,80	-37,25	60%	40%	56,99	-37,00
MRVE3	63%	37%	41,04	-29,63	60%	40%	45,00	-27,00
MULT3	59%	41%	36,00	-29,00	58%	42%	50,00	-34,40
NTCO3	62%	38%	60,00	-49,75	59%	41%	84,00	-66,00
PCAR3	61%	39%	48,00	-46,50	61%	39%	65,00	-63,00
PETR3	58%	42%	39,32	-25,92	54%	46%	32,00	-23,00
PETRA	57%	43%	35,50	-30,00	51%	49%	40,00	-33,00
PETZ3	64%	36%	52,44	-47,93	63%	37%	53,00	-49,00
PRIO3	60%	40%	78,75	-52,34	55%	45%	88,00	-62,00
QUAL3	65%	35%	35,00	-40,87	63%	37%	65,00	-42,00
RADL3	62%	38%	31,00	-27,50	57%	43%	35,00	-30,00
RAIL3	62%	38%	35,00	-32,50	59%	41%	49,00	-42,00
RAIZ4	66%	34%	35,00	-13,40	60%	40%	33,83	-17,00
RDOR3	64%	36%	79,00	-60,50	62%	38%	98,00	-59,00
RENT3	59%	41%	72,00	-50,00	56%	44%	80,25	-62,00
RRRP3	59%	41%	95,00	-67,50	55%	45%	111,50	-76,00
SANB11	56%	44%	21,75	-20,02	53%	47%	32,00	-27,00

S BSP3		61%	39%	54,00	-48,12	57%	43%	53,00	-62,00
SLCE3		62%	38%	44,75	-32,44	55%	45%	46,00	-45,20
SMTO3		62%	38%	51,38	-44,47	60%	40%	72,22	-53,00
SOMA3		64%	36%	48,38	-33,75	58%	42%	60,00	-52,00
SUZB3		64%	36%	69,85	-41,76	59%	41%	86,00	-45,00
TAEE11		54%	46%	10,25	-4,00	50%	50%	10,00	-2,63
TIMS3		63%	37%	16,00	-14,13	61%	39%	16,00	-10,00
TOTS3		62%	38%	44,00	-35,25	62%	38%	58,00	-43,00
UGPA3		61%	39%	26,50	-25,38	62%	38%	52,20	-33,00
USIM5		61%	39%	40,00	-25,00	57%	43%	50,00	-28,00
VALE3		61%	39%	69,25	-53,00	54%	46%	75,00	-54,05
VBBR3		66%	34%	33,50	-26,00	62%	38%	50,00	-30,00
VIIA3		62%	38%	80,00	-50,00	60%	40%	97,00	-42,00
VIVT3		59%	41%	20,50	-14,25	54%	46%	21,00	-12,00
WEGE3		63%	37%	42,00	-36,53	60%	40%	55,00	-38,00
YDUQ3		64%	36%	60,00	-53,83	59%	41%	80,50	-60,00
ETF									
BOVA11		57%	43%	8,23	-12,48	47%	53%	25,48	-39,40
BOVV11		67%	33%	37,79	-89,56	59%	41%	39,32	-68,60
Futures	Expiration Date								
WDO	1º vencimento	54%	46%	110,00	-155,00	32%	68%	165,00	-275,00
WIN	1º vencimento	56%	44%	80,00	-115,00	34%	66%	108,00	-223,00
Call Options	Delta Interval (%)								
BBAS3	0 < Δ ≤ 20	65%	35%	27,50	-26,79	53%	47%	45,00	-29,00
BBAS3	20 < Δ ≤ 40	65%	35%	70,00	-50,00	64%	36%	77,00	-44,50
BBAS3	40 < Δ ≤ 60	73%	27%	130,00	-58,00	70%	30%	141,00	-50,00
BBAS3	60 < Δ ≤ 80	74%	26%	131,00	-68,56	75%	25%	121,20	-96,00
BBAS3	80 < Δ ≤ 100	67%	33%	60,00	-31,50	71%	29%	61,06	-44,00
BBDC4	0 < Δ ≤ 20	70%	30%	50,00	-34,24	54%	46%	134,00	-49,69
BBDC4	20 < Δ ≤ 40	63%	37%	52,00	-44,46	61%	39%	74,86	-50,00
BBDC4	40 < Δ ≤ 60	66%	34%	78,50	-55,30	68%	32%	90,00	-76,00
BBDC4	60 < Δ ≤ 80	61%	39%	66,18	-49,00	72%	28%	92,50	-44,88
BBDC4	80 < Δ ≤ 100	55%	45%	96,48	-38,46	64%	36%	64,00	-48,31
MGLU3	0 < Δ ≤ 20	69%	31%	33,25	-30,00	58%	42%	116,50	-54,75
MGLU3	20 < Δ ≤ 40	62%	38%	73,48	-76,13	56%	44%	100,00	-84,00
MGLU3	40 < Δ ≤ 60	61%	39%	72,67	-90,00	62%	38%	112,00	-90,00
MGLU3	60 < Δ ≤ 80	64%	36%	97,50	-60,00	72%	28%	135,01	-90,00
MGLU3	80 < Δ ≤ 100	63%	37%	25,00	-24,15	62%	38%	60,00	-22,00



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Call Options	Delta Interval (%)	% 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\$)
		PETRA4	0 < Δ ≤ 20	56%	44%	38,43	-29,54	48%	52%
PETRA4	20 < Δ ≤ 40	62%	38%	88,43	-84,00	59%	41%	150,00	-120,00
PETRA4	40 < Δ ≤ 60	65%	35%	113,00	-103,25	67%	33%	150,00	-120,00
PETRA4	60 < Δ ≤ 80	68%	32%	140,00	-100,00	69%	31%	188,00	-120,00
PETRA4	80 < Δ ≤ 100	70%	30%	99,00	-92,18	68%	32%	197,00	-97,00
VALE3	0 < Δ ≤ 20	58%	42%	30,79	-50,00	52%	48%	100,00	-101,25
VALE3	20 < Δ ≤ 40	64%	36%	123,75	-121,25	62%	38%	172,65	-131,93
VALE3	40 < Δ ≤ 60	69%	31%	137,33	-124,00	69%	31%	230,82	-141,25
VALE3	60 < Δ ≤ 80	76%	24%	145,50	-100,25	75%	25%	233,75	-150,00
VALE3	80 < Δ ≤ 100	76%	24%	108,75	-104,00	70%	30%	228,00	-78,67
Put Options	Delta Interval (%)								
BBAS3	0 < Δ ≤ 20	59%	41%	22,75	-20,00	54%	46%	60,00	-34,50
BBAS3	20 < Δ ≤ 40	60%	40%	66,00	-45,00	61%	39%	69,67	-64,20
BBAS3	40 < Δ ≤ 60	74%	26%	82,24	-57,00	73%	27%	93,00	-31,00
BBAS3	60 < Δ ≤ 80	70%	30%	196,50	-28,50	81%	19%	264,44	-85,00
BBAS3	80 < Δ ≤ 100	53%	47%	49,88	-9,83	49%	51%	402,25	-9,00
BBDC4	0 < Δ ≤ 20	64%	36%	31,00	-26,25	49%	51%	70,50	-24,43
BBDC4	20 < Δ ≤ 40	62%	38%	38,00	-36,00	60%	40%	46,50	-53,50
BBDC4	40 < Δ ≤ 60	65%	35%	50,00	-40,00	68%	32%	64,50	-29,00
BBDC4	60 < Δ ≤ 80	67%	33%	60,00	-34,39	65%	35%	74,25	-35,00
BBDC4	80 < Δ ≤ 100	50%	50%	12,68	-13,67	51%	49%	30,00	-22,00
MGLU3	0 < Δ ≤ 20	70%	30%	30,00	-38,50	48%	52%	109,65	-27,50
MGLU3	20 < Δ ≤ 40	63%	37%	59,00	-43,77	59%	41%	68,75	-50,00
MGLU3	40 < Δ ≤ 60	63%	37%	75,00	-30,00	68%	32%	78,75	-30,00
MGLU3	60 < Δ ≤ 80	60%	40%	90,00	-19,00	64%	36%	60,00	-24,00
MGLU3	80 < Δ ≤ 100	55%	45%	19,75	-7,96	55%	45%	129,00	-14,00
PETRA4	0 < Δ ≤ 20	59%	41%	50,00	-40,00	51%	49%	100,00	-64,00
PETRA4	20 < Δ ≤ 40	60%	40%	80,25	-82,00	59%	41%	109,74	-100,00
PETRA4	40 < Δ ≤ 60	66%	34%	106,25	-84,25	71%	29%	160,00	-90,50
PETRA4	60 < Δ ≤ 80	67%	33%	127,50	-86,42	72%	28%	180,00	-106,50
PETRA4	80 < Δ ≤ 100	61%	39%	83,30	-60,18	64%	36%	120,00	-58,00
VALE3	0 < Δ ≤ 20	52%	48%	72,78	-55,09	52%	48%	100,00	-70,00

VALE3	20 < Δ ≤ 40	63%	37%	127,25	-111,25	64%	36%	167,27	-150,00
VALE3	40 < Δ ≤ 60	68%	32%	151,00	-100,50	71%	29%	161,50	-100,00
VALE3	60 < Δ ≤ 80	61%	39%	135,17	-60,00	68%	32%	234,75	-192,00
VALE3	80 < Δ ≤ 100	68%	32%	80,50	-60,33	65%	35%	153,50	-22,00



Ibovespa Stocks	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
ABEV3	4,5%	6,5%	-6,1%
ALPA4	15,2%	20,4%	-16,8%
AMER3	46,6%	48,5%	-32,1%
ARZZ3	7,9%	15,2%	-12,2%
ASA13	5,7%	11,5%	-8,6%
AZUL4	15,3%	40,0%	-30,3%
B3SA3	8,3%	20,4%	-16,4%
BBAS3	5,7%	18,4%	-14,6%
BBDC3	6,7%	14,4%	-12,2%
BBDC4	8,8%	14,5%	-11,9%
BBSE3	5,5%	10,6%	-9,8%
BEEF3	9,7%	19,9%	-14,5%
BPAC11	8,0%	18,5%	-13,6%
BPAN4	8,5%	35,0%	-22,7%
BRAP4	4,9%	17,6%	-14,7%
BRFS3	15,0%	18,3%	-14,7%
BRKM5	7,2%	23,2%	-16,8%
BRML3	2,8%	21,8%	-16,1%
CASH3	10,3%	33,4%	-20,0%
CCRO3	5,2%	18,6%	-14,9%
CIEL3	7,7%	19,2%	-15,4%
CMIG4	5,4%	15,7%	-13,2%
CMIN3	8,7%	19,9%	-13,9%
COGN3	9,0%	26,0%	-20,5%
CPFE3	5,4%	14,4%	-12,0%
CPLE6	6,0%	14,7%	-12,3%
CRFB3	9,2%	11,8%	-10,0%
CSAN3	7,0%	18,4%	-15,5%
CSNA3	7,9%	22,4%	-16,9%
CVCB3	15,8%	34,8%	-24,1%
CYRE3	7,9%	26,7%	-19,8%
DXCO3	8,3%	20,0%	-16,5%
ECOR3	8,8%	17,0%	-14,3%
EGIE3	3,9%	18,0%	-14,2%
ELET3	6,0%	22,7%	-16,9%
ELET6	5,7%	19,5%	-15,1%
EMBR3	5,7%	20,0%	-15,7%
ENBR3	4,2%	14,5%	-12,3%
ENEV3	6,1%	33,0%	-26,3%
ENGI11	6,1%	21,6%	-16,7%
EQTL3	4,9%	24,3%	-19,5%
EZTC3	8,2%	19,2%	-15,8%
FLRY3	7,3%	12,4%	-10,3%
GGBR4	6,9%	16,5%	-13,4%
GOAU4	6,7%	18,8%	-15,6%
GOLL4	13,2%	35,6%	-22,0%
HAPV3	12,7%	21,1%	-17,2%
HYPE3	6,0%	17,2%	-13,7%
IGTI11	6,6%	12,2%	-10,3%
ITSA4	6,8%	13,8%	-11,3%
ITUB4	7,2%	14,6%	-11,7%
JBSS3	7,9%	23,7%	-17,9%
KLBN11	5,1%	15,5%	-12,4%
LREN3	9,0%	18,3%	-14,1%
LWSA3	11,4%	30,1%	-24,1%
MGLU3	12,5%	31,8%	-21,8%
MRFG3	9,8%	24,3%	-17,7%
MRVE3	9,3%	22,6%	-17,6%
MULT3	7,0%	18,4%	-14,4%
NTCO3	10,2%	0,1%	-0,7%
PCAR3	10,4%	0,0%	-0,2%
PETR3	8,2%	21,0%	-17,5%
PETR4	7,7%	20,0%	-17,5%
PETZ3	10,2%	14,2%	-12,1%
PRI03	10,3%	48,2%	-29,9%
QUAL3	11,6%	21,8%	-18,0%
RADL3	4,4%	26,3%	-18,3%
RAIL3	6,1%	1,3%	-0,7%
RAIZ4	10,9%	11,9%	-11,3%

RDOR3	9,7%	11,5%	-9,9%
RENT3	6,9%	20,5%	-15,7%
RRRP3	10,3%	18,1%	-14,6%
SANB11	6,7%	13,1%	-11,1%
SBSP3	6,3%	15,2%	-13,4%
SLCE3	4,5%	21,0%	-15,7%
SMTO3	10,4%	22,7%	-17,7%
SOMA3	10,4%	15,5%	-12,0%
SUZB3	5,7%	15,7%	-12,3%
TAEF11	3,3%	16,7%	-13,4%
TIMS3	5,4%	0,0%	0,0%
TOTS3	7,8%	14,6%	-12,2%
UGPA3	7,9%	17,0%	-13,9%
USIM5	6,7%	22,3%	-16,8%
VALE3	4,6%	17,7%	-14,7%
VBRR3	7,5%	19,4%	-14,9%
VIIA3	13,6%	20,6%	-18,3%
VIVT3	6,1%	10,8%	-9,2%
WEGE3	4,9%	21,5%	-16,5%
YDUQ3	12,7%	21,4%	-17,7%
ETF			
BOVA11	4,3%	9,7%	-9,4%
BOVV11	4,2%	10,7%	-11,7%
Spots			
USD/BRL	3,1%	7,5%	-6,2%
Ibovespa	4,0%	10,4%	-10,5%
ETTJ (bps)			
Pré 1 ano	31,93	161,48	-125,35
Pré 3 anos	62,25	191,40	-143,28
Pré 5 anos	65,33	194,46	-148,98
Cupom de IPCA 1 ano	47,43	85,64	-78,39
Cupom de IPCA 5 anos	23,40	101,15	-92,58
Cupom de IPCA 10 anos	20,13	133,15	-128,82
Cupom de IPCA 15,5 anos	19,08	125,93	-123,86