

INDIVIDUAL DAY-TRADE STATISTICS

Trimester (September/October/November) - 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	57%	43%	25,87	-14,74	52%	48%	38,36	-21,60
ASAI3	61%	39%	44,35	-28,72	62%	38%	74,90	-32,76
AZUL4	57%	43%	82,84	-75,37	53%	47%	107,97	-103,00
B3SA3	61%	39%	37,83	-24,07	56%	44%	48,49	-32,00
BBA53	59%	41%	47,93	-40,59	56%	44%	66,23	-57,88
BBDC3	62%	38%	34,05	-24,35	57%	43%	37,16	-34,53
BBDC4	59%	41%	55,76	-35,11	55%	45%	73,94	-45,00
BBSE3	58%	42%	25,29	-21,10	54%	46%	31,22	-24,46
BEEF3	58%	42%	43,31	-32,54	57%	43%	51,07	-38,27
BIDI11	61%	39%	174,82	-173,96	58%	42%	250,76	-271,57
BPAC11	61%	39%	83,61	-48,42	57%	43%	110,60	-78,12
BRAP4	59%	41%	58,28	-52,62	54%	46%	70,44	-52,98
BRDT3	62%	38%	71,93	-49,25	57%	43%	78,29	-69,89
BRFS3	55%	45%	54,47	-47,29	54%	46%	67,35	-62,00
BRKM5	57%	43%	100,53	-89,71	51%	49%	133,49	-159,68
BRML3	57%	43%	39,92	-27,11	53%	47%	49,80	-40,35
CCRO3	59%	41%	47,66	-34,92	53%	47%	58,11	-42,24
CIEL3	55%	45%	41,18	-17,83	50%	50%	48,78	-24,16
CMIG4	55%	45%	33,77	-19,63	52%	48%	34,67	-24,00
COGN3	57%	43%	71,03	-30,91	54%	46%	67,82	-26,04
CPFE3	63%	37%	24,36	-29,90	58%	42%	44,64	-37,89
CPL6	60%	40%	26,66	-10,87	55%	45%	33,22	-12,00
CRFB3	65%	35%	46,59	-33,41	59%	41%	54,24	-31,17
CSAN3	60%	40%	51,13	-35,53	57%	43%	61,66	-36,67
CSNA3	58%	42%	90,00	-71,57	54%	46%	103,00	-91,49
CVCB3	57%	43%	88,24	-83,10	56%	44%	101,80	-95,99
CYRE3	58%	42%	46,02	-49,50	56%	44%	66,39	-61,54
ECOR3	58%	42%	44,64	-37,68	54%	46%	42,04	-46,24
EGIE3	61%	39%	22,57	-12,68	55%	45%	33,22	-16,91
ELET3	59%	41%	74,50	-61,72	54%	46%	100,73	-100,19
ELET6	57%	43%	61,12	-64,93	53%	47%	79,67	-89,00
EMBR3	53%	47%	63,52	-62,22	49%	51%	83,17	-77,00
ENBR3	55%	45%	15,48	-12,05	51%	49%	22,63	-17,18
ENEV3	61%	39%	63,44	-30,50	58%	42%	57,76	-30,51
ENGI11	66%	34%	50,58	-54,53	61%	39%	100,00	-54,98
EQTL3	62%	38%	52,84	-34,61	59%	41%	80,00	-42,73
EZTC3	58%	42%	54,70	-58,42	55%	45%	89,00	-59,00
FLRY3	61%	39%	25,18	-19,18	56%	44%	37,76	-22,88
GGBR4	57%	43%	71,04	-56,32	53%	47%	102,85	-86,40
GNDI3	67%	33%	143,82	-95,62	60%	40%	206,97	-115,13
GOAU4	59%	41%	44,65	-31,25	55%	45%	40,00	-40,00
GOLL4	57%	43%	73,40	-65,86	56%	44%	80,50	-84,31
HAPV3	63%	37%	50,38	-40,14	59%	41%	59,86	-43,85
HGTX3	58%	42%	66,00	-57,77	50%	50%	102,81	-76,14
HYPE3	59%	41%	36,69	-33,25	58%	42%	57,42	-43,38
IGTA3	59%	41%	62,72	-52,81	57%	43%	87,65	-65,35
IRBR3	57%	43%	69,24	-33,71	53%	47%	59,52	-40,00
ITSA4	63%	37%	26,17	-12,77	57%	43%	33,59	-13,00
ITUB4	57%	43%	47,88	-36,59	51%	49%	58,46	-42,48
JBS53	57%	43%	60,17	-48,00	54%	46%	68,94	-60,85
JHSF3	60%	40%	39,11	-27,67	57%	43%	47,34	-30,70
KLBN11	60%	40%	48,11	-36,44	55%	45%	64,32	-61,93
LAME4	57%	43%	63,23	-48,52	55%	45%	86,86	-48,35
LCAM3	57%	43%	52,77	-45,59	55%	45%	65,00	-74,83
LREN3	58%	42%	64,39	-51,96	56%	44%	85,65	-64,72
LWSA3	61%	39%	88,57	-70,52	59%	41%	126,57	-101,52
MGLU3	56%	44%	55,35	-46,78	52%	48%	62,08	-61,30
MRFG3	55%	45%	57,26	-54,82	52%	48%	68,54	-66,00
MRVE3	58%	42%	39,71	-28,39	56%	44%	48,53	-36,00
MULT3	59%	41%	57,13	-47,00	56%	44%	71,47	-51,80
NTCO3	58%	42%	66,00	-57,23	53%	47%	83,09	-80,00
PCAR3	57%	43%	59,47	-54,75	57%	43%	72,24	-80,00
PETR3	64%	36%	63,00	-48,89	61%	39%	85,21	-52,53
PETRA	59%	41%	64,16	-44,54	55%	45%	82,16	-66,75
PRI03	60%	40%	105,71	-84,97	55%	45%	150,68	-110,03
QUAL3	60%	40%	37,10	-39,22	60%	40%	47,19	-39,00
RADL3	61%	39%	38,01	-36,19	57%	43%	57,00	-44,67
RAIL3	62%	38%	40,51	-35,64	60%	40%	60,00	-39,00
RENT3	61%	39%	90,72	-62,45	59%	41%	95,00	-78,57
SANB11	58%	42%	45,79	-46,77	54%	46%	65,60	-60,69
SBSP3	62%	38%	45,31	-37,04	57%	43%	69,64	-58,88
SULA11	57%	43%	39,78	-42,06	55%	45%	60,00	-42,83
SUZB3	59%	41%	86,63	-59,42	55%	45%	108,00	-77,00
TAEF11	61%	39%	30,79	-14,41	54%	46%	22,00	-14,00
TIMS3	64%	36%	22,24	-21,11	59%	41%	49,39	-28,14
TOTS3	57%	43%	43,33	-47,50	54%	46%	59,07	-60,00
UGPA3	64%	36%	50,97	-35,52	62%	38%	71,57	-40,94
USIM5	59%	41%	72,47	-61,42	56%	44%	97,70	-79,49
VALE3	58%	42%	93,00	-80,34	52%	48%	100,00	-107,00
VIVT3	61%	39%	27,75	-25,17	58%	42%	34,44	-24,49
VIIA3	59%	41%	79,02	-69,29	58%	42%	121,66	-75,97
WEGE3	59%	41%	44,15	-42,00	55%	45%	66,73	-54,49
YDUQ3	58%	42%	56,47	-62,76	56%	44%	93,88	-87,00
ETF								

BOVA11		57%	43%	25,95	-22,49	52%	48%	63,00	-37,12
BOVV11		64%	36%	90,06	-109,44	63%	37%	113,94	-54,14
Futures	Expiration Date								
WDO	1º vencimento	53%	47%	100,00	-128,59	31%	69%	165,00	-249,82
WIN	1º vencimento	56%	44%	91,46	-118,89	33%	67%	150,40	-246,00
Call Options	Delta Interval (%)								
CSNA3	0 ≤ Δ ≤ 20	55%	45%	39,88	-34,87	51%	49%	80,63	-60,00
CSNA3	20 ≤ Δ ≤ 40	61%	39%	129,78	-54,92	57%	43%	191,40	-90,00
CSNA3	40 ≤ Δ ≤ 60	64%	36%	151,94	-99,70	72%	28%	154,00	-126,90
CSNA3	60 ≤ Δ ≤ 80	67%	33%	254,61	-338,00	72%	28%	256,21	-376,00
CSNA3	80 ≤ Δ ≤ 100	33%	67%	62,00	-8,72	50%	50%	62,00	-15,21
PETRA4	0 ≤ Δ ≤ 20	44%	56%	52,20	-8,15	48%	52%	149,80	-95,84
PETRA4	20 ≤ Δ ≤ 40	56%	44%	99,83	-70,49	56%	44%	197,84	-120,16
PETRA4	40 ≤ Δ ≤ 60	61%	39%	111,45	-100,70	64%	36%	208,06	-150,34
PETRA4	60 ≤ Δ ≤ 80	66%	34%	148,18	-110,66	68%	32%	228,55	-144,00
PETRA4	80 ≤ Δ ≤ 100	62%	38%	121,18	-94,35	62%	38%	239,22	-188,30
USIM5	0 ≤ Δ ≤ 20	51%	49%	35,98	-24,55	46%	54%	49,93	-50,23
USIM5	20 ≤ Δ ≤ 40	54%	46%	77,37	-50,68	55%	45%	111,56	-65,04
USIM5	40 ≤ Δ ≤ 60	59%	41%	94,06	-73,26	65%	35%	110,00	-75,25
USIM5	60 ≤ Δ ≤ 80	57%	43%	115,02	-60,00	72%	28%	170,00	-48,00
USIM5	80 ≤ Δ ≤ 100	62%	38%	66,42	-12,33	61%	39%	99,71	-15,06



INDIVIDUAL DAY-TRADE STATISTICS

Trimester (September/October/November) - 2021

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\$)
VALE3	20 ≤ Δ ≤ 40	58%	42%	176,16	-148,07	57%	43%	276,95	-200,99
VALE3	40 ≤ Δ ≤ 60	64%	36%	197,37	-161,92	67%	33%	323,71	-206,00
VALE3	60 ≤ Δ ≤ 80	72%	28%	131,01	-115,85	70%	30%	386,00	-220,00
VALE3	80 ≤ Δ ≤ 100	63%	37%	91,39	-110,61	63%	37%	307,51	-120,00
VIIA3	0 ≤ Δ ≤ 20	50%	50%	55,85	-3,58	48%	52%	102,03	-47,53
VIIA3	20 ≤ Δ ≤ 40	52%	48%	49,99	-40,10	54%	46%	106,87	-65,04
VIIA3	40 ≤ Δ ≤ 60	55%	45%	97,73	-61,42	59%	41%	148,96	-88,47
VIIA3	60 ≤ Δ ≤ 80	59%	41%	85,36	-72,07	63%	37%	100,00	-112,00
VIIA3	80 ≤ Δ ≤ 100	51%	49%	108,72	-51,65	66%	34%	109,81	-79,08
Put Options	Delta Interval (%)								
CSNA3	0 ≤ Δ ≤ 20	52%	48%	41,64	-35,05	43%	57%	64,84	-35,60
CSNA3	20 ≤ Δ ≤ 40	67%	33%	138,17	-91,58	64%	36%	170,00	-129,17
CSNA3	40 ≤ Δ ≤ 60	66%	34%	162,89	-80,15	73%	27%	140,00	-56,19
CSNA3	60 ≤ Δ ≤ 80	73%	27%	129,56	-67,75	75%	25%	216,23	-75,95
CSNA3	80 ≤ Δ ≤ 100	67%	33%	31,45	-37,59	58%	42%	99,81	-65,33
PETRA4	0 ≤ Δ ≤ 20	53%	47%	50,00	-19,80	48%	52%	99,64	-60,13
PETRA4	20 ≤ Δ ≤ 40	58%	42%	100,00	-74,77	55%	45%	149,95	-132,17
PETRA4	40 ≤ Δ ≤ 60	63%	37%	100,00	-90,84	67%	33%	159,02	-100,00
PETRA4	60 ≤ Δ ≤ 80	63%	37%	119,71	-120,53	68%	32%	194,69	-123,67
PETRA4	80 ≤ Δ ≤ 100	56%	44%	94,60	-48,85	57%	43%	160,54	-80,09
USIM5	0 ≤ Δ ≤ 20	51%	49%	42,52	-24,19	45%	55%	39,90	-30,02
USIM5	20 ≤ Δ ≤ 40	54%	46%	63,07	-36,27	58%	42%	79,89	-49,11
USIM5	40 ≤ Δ ≤ 60	68%	32%	72,17	-44,07	73%	27%	128,61	-50,18
USIM5	60 ≤ Δ ≤ 80	65%	35%	108,75	-52,56	72%	28%	179,38	-55,20
USIM5	80 ≤ Δ ≤ 100	61%	39%	43,00	-6,24	66%	34%	107,80	-29,41
VALE3	0 ≤ Δ ≤ 20	52%	48%	49,38	-44,39	50%	50%	119,75	-78,91
VALE3	20 ≤ Δ ≤ 40	61%	39%	119,73	-102,59	59%	41%	170,00	-155,00
VALE3	40 ≤ Δ ≤ 60	66%	34%	163,66	-110,71	67%	33%	226,97	-150,09
VALE3	60 ≤ Δ ≤ 80	67%	33%	191,84	-121,86	71%	29%	359,58	-181,28
VALE3	80 ≤ Δ ≤ 100	67%	33%	102,83	-75,57	62%	38%	377,46	-99,88
VIIA3	0 ≤ Δ ≤ 20	47%	53%	16,49	-10,52	43%	57%	28,95	-23,54
VIIA3	20 ≤ Δ ≤ 40	52%	48%	44,33	-26,00	51%	49%	77,80	-53,90
VIIA3	40 ≤ Δ ≤ 60	63%	37%	59,95	-48,35	63%	37%	105,88	-56,09
VIIA3	60 ≤ Δ ≤ 80	72%	28%	87,50	-42,98	69%	31%	119,64	-35,35
VIIA3	80 ≤ Δ ≤ 100	55%	45%	16,00	-13,52	45%	55%	86,00	-35,59



	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	6,3%	12,2%	-10,5%
ALPA4	9,7%	19,9%	-15,9%
AMER3	15,5%	26,2%	-18,7%
ASAI3	7,3%	7,0%	-6,3%
AZUL4	16,1%	42,1%	-31,3%
B3SA3	8,7%	20,9%	-16,9%
BBAS3	8,3%	18,7%	-14,7%
BBDC3	7,5%	14,4%	-12,0%
BBDC4	8,3%	14,3%	-11,7%
BBSE3	5,6%	10,9%	-10,1%
BEEF3	8,3%	20,3%	-14,8%
BIDI11	21,1%	36,9%	-22,4%
BIDI4	20,3%	40,0%	-23,6%
BPAC11	10,9%	26,1%	-18,6%
BPAN4	16,4%	36,0%	-22,8%
BRAP4	8,7%	18,0%	-15,0%
BRDT3	3,7%	23,1%	-16,9%
BRFS3	8,3%	17,7%	-13,9%
BRKM5	11,6%	23,1%	-16,8%
BRML3	8,5%	22,4%	-16,4%
CASH3	21,5%	32,3%	-22,0%
CCRO3	8,4%	19,0%	-15,2%
CIEL3	10,8%	18,8%	-15,8%
CMIG4	5,9%	15,8%	-13,4%
COGN3	13,3%	22,1%	-17,5%
CPFE3	6,0%	14,8%	-12,3%
CPLE6	5,5%	14,5%	-12,2%
CRFB3	6,9%	11,3%	-9,5%
CSAN3	6,2%	19,1%	-16,0%
CSNA3	12,2%	22,7%	-17,1%
CVCB3	16,5%	34,6%	-22,5%
CYRE3	12,2%	29,8%	-21,5%
DXCO3	8,0%	17,7%	-14,2%
ECOR3	9,1%	17,1%	-13,9%
EGIE3	3,3%	18,3%	-14,4%
ELET3	9,0%	23,2%	-17,1%
ELET6	8,5%	20,0%	-15,3%
EMBR3	10,7%	19,9%	-15,6%
ENBR3	4,4%	30,6%	-22,5%
ENEV3	6,6%	34,3%	-27,2%
ENGI11	6,5%	21,9%	-16,8%
EQTL3	5,5%	12,6%	-11,0%
EZTC3	12,2%	19,5%	-16,3%
FLRY3	8,2%	12,6%	-10,3%
GGBR4	7,7%	16,8%	-13,5%
GNDI3	9,2%	25,5%	-18,8%
GOAU4	6,6%	19,2%	-15,8%
GOLL4	16,0%	36,5%	-22,1%
HAPV3	9,6%	20,5%	-16,2%
HGTX3	1,6%	39,4%	-25,8%
HYPE3	5,7%	17,8%	-14,2%
IGTA3	7,4%	16,0%	-13,2%
IRBR3	8,9%	38,7%	-29,0%
ITSA4	5,0%	13,9%	-11,4%
ITUB4	7,9%	14,8%	-12,0%
JBSS3	6,6%	24,1%	-18,4%
JHSF3	10,5%	28,2%	-18,9%
KLBN11	5,9%	15,8%	-12,7%
LAME4	16,9%	19,9%	-15,2%
LCAM3	9,5%	25,1%	-18,7%
LREN3	9,1%	18,8%	-14,3%
LWSA3	19,9%	34,1%	-27,2%
MGLU3	19,3%	31,6%	-20,8%
MRFG3	7,6%	25,4%	-18,1%
MRVE3	9,9%	23,0%	-17,8%
MULT3	8,3%	19,0%	-14,9%
NTCO3	13,2%	16,9%	-12,7%
PCAR3	9,6%	0,0%	0,0%
PETR3	9,1%	21,2%	-17,8%
PETR4	9,3%	20,3%	-17,8%
PETZ3	11,5%	10,1%	-9,1%
PRI03	15,5%	51,6%	-30,6%
QUAL3	9,9%	20,4%	-16,6%
RADL3	5,9%	26,8%	-18,4%
RAIL3	6,5%	26,1%	-20,3%
RDOR3	7,8%	10,9%	-7,9%
RENT3	8,7%	21,3%	-16,2%
SANB11	7,1%	13,1%	-11,3%
SBSP3	5,7%	15,1%	-13,4%
SULA11	8,3%	14,6%	-12,0%
SUZB3	6,8%	15,5%	-12,3%
TAEF11	3,7%	17,3%	-13,8%
TIMS3	7,2%	20,9%	-16,3%
TOTS3	9,0%	14,7%	-12,2%
UGPA3	9,9%	17,2%	-14,1%
USIM5	12,8%	22,8%	-17,2%
VALE3	9,1%	17,9%	-15,0%
VIIA3	15,6%	30,6%	-21,7%

VIVT3	6,7%	9,9%	-8,7%
VIIA3	15,6%	30,6%	-21,7%
WEGE3	5,8%	21,3%	-16,3%
YDUQ3	0,0%	23,9%	-18,7%
ETF			
BOVA11	5,0%	10,2%	-9,8%
BOVV11	4,8%	12,1%	-12,9%