

**INDIVIDUAL DAY-TRADE STATISTICS**
**Trimester (December/January/February) - 2021/2022**

	% 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\$)
Ibovespa Stocks								
ABEV3	57%	43%	15,71	-5,14	52%	48%	16,85	-4,47
ALPA4	56%	44%	51,10	-45,50	55%	45%	83,54	-60,60
AMER3	59%	41%	100,50	-84,77	56%	44%	110,16	-87,00
ASAI3	58%	42%	24,72	-17,94	58%	42%	32,00	-24,00
AZUL4	62%	38%	93,00	-75,15	59%	41%	104,25	-85,97
B3SA3	62%	38%	27,79	-13,61	59%	41%	29,00	-16,23
BBAS3	61%	39%	41,36	-28,64	57%	43%	45,95	-27,00
BBDC3	65%	35%	30,41	-10,90	59%	41%	33,58	-10,00
BBDC4	62%	38%	41,76	-20,00	55%	45%	47,57	-34,86
BBSE3	57%	43%	22,08	-13,11	55%	45%	30,00	-20,00
BEEF3	59%	41%	30,00	-20,40	58%	42%	35,89	-26,57
BIDI11	60%	40%	142,00	-118,09	59%	41%	164,98	-139,05
BID14	61%	39%	67,77	-60,24	57%	43%	168,00	-125,92
BPAC11	60%	40%	75,85	-49,11	57%	43%	101,68	-53,74
BPAN4	56%	44%	62,24	-50,10	54%	46%	80,00	-59,19
BRAP4	57%	43%	48,98	-32,43	53%	47%	44,73	-30,59
VBBR3	64%	36%	58,77	-27,42	61%	39%	62,34	-26,33
BRFS3	60%	40%	60,00	-41,20	56%	44%	80,84	-59,52
BRKM5	56%	44%	91,13	-75,59	53%	47%	143,99	-98,80
BRML3	58%	42%	39,88	-24,20	55%	45%	45,46	-21,97
CASH3	60%	40%	66,00	-45,71	58%	42%	78,78	-32,42
CCRO3	61%	39%	38,81	-20,70	58%	42%	38,77	-16,83
CIEL3	53%	47%	15,82	-4,53	48%	52%	20,50	-4,00
CMIG4	60%	40%	23,60	-14,26	55%	45%	18,00	-12,52
COGN3	61%	39%	59,87	-16,00	54%	46%	59,75	-11,43
CPFE3	64%	36%	21,75	-17,30	61%	39%	36,14	-18,44
CPLE6	56%	44%	9,00	-1,82	49%	51%	9,00	-1,46
CRFB3	63%	37%	37,28	-25,00	60%	40%	48,48	-29,00
CSAN3	59%	41%	40,00	-25,78	53%	47%	42,07	-36,00
CSNA3	56%	44%	72,00	-63,00	52%	48%	76,57	-68,00
CVCB3	60%	40%	70,45	-60,64	57%	43%	78,97	-65,00
CYRE3	58%	42%	47,00	-34,88	55%	45%	50,82	-36,21
DXCO3	57%	43%	26,40	-27,59	53%	47%	32,47	-40,92
ECOR3	63%	37%	37,67	-18,22	57%	43%	43,20	-20,00
EGIE3	64%	36%	20,55	-12,60	58%	42%	22,80	-9,99
ELET3	63%	37%	75,03	-47,49	64%	36%	97,78	-67,00
ELET6	63%	37%	78,04	-52,50	64%	36%	92,00	-53,43
EMBR3	58%	42%	52,68	-47,00	56%	44%	70,58	-54,00
ENBR3	52%	48%	15,79	-12,00	49%	51%	21,79	-14,13
ENEV3	61%	39%	43,06	-28,27	56%	44%	41,00	-40,57
ENGI11	66%	34%	49,28	-42,32	60%	40%	67,30	-47,61
EQTL3	61%	39%	35,00	-23,00	54%	46%	45,00	-28,66
EZTC3	58%	42%	56,69	-45,00	56%	44%	70,52	-57,00
FLRY3	59%	41%	22,55	-21,67	57%	43%	35,81	-25,46
GGBR4	58%	42%	53,37	-42,82	54%	46%	58,58	-47,00
GNDI3	62%	38%	103,39	-68,03	60%	40%	113,17	-79,78
GOAU4	57%	43%	28,85	-15,70	52%	48%	31,51	-17,84
GOLL4	59%	41%	70,00	-60,73	57%	43%	79,64	-54,00
HAPV3	61%	39%	39,46	-23,73	58%	42%	44,00	-27,06
HYPE3	60%	40%	37,41	-30,43	57%	43%	59,03	-38,65
IGTI11	55%	45%	42,72	-5,36	47%	53%	25,68	-1,66
IRBR3	59%	41%	54,27	-17,55	53%	47%	50,87	-16,05
ITSA4	60%	40%	15,21	-3,02	52%	48%	8,18	-1,82
ITUB4	57%	43%	34,56	-21,15	53%	47%	39,47	-22,01
JBSS3	57%	43%	50,00	-37,37	53%	47%	60,00	-47,49
JHSF3	57%	43%	23,15	-15,16	54%	46%	27,68	-19,68
KLBN11	60%	40%	43,97	-35,66	56%	44%	55,80	-39,13
LAME4	58%	42%	38,37	-21,78	56%	44%	48,35	-29,06
LCAM3	58%	42%	53,70	-37,00	56%	44%	74,07	-46,87
LREN3	59%	41%	53,15	-45,40	55%	45%	58,98	-49,17
LWSA3	60%	40%	93,22	-68,27	59%	41%	94,50	-84,00
MGLU3	61%	39%	49,97	-10,04	50%	50%	147,38	-25,00
MRFG3	55%	45%	48,50	-37,97	53%	47%	53,94	-46,00
MRVE3	58%	42%	28,00	-23,00	55%	45%	31,22	-21,21
MULT3	57%	43%	46,75	-40,00	55%	45%	54,38	-65,43
NTCO3	59%	41%	70,12	-52,44	57%	43%	93,60	-68,24
PCAR3	61%	39%	50,28	-36,16	57%	43%	62,33	-45,53
PETR3	63%	37%	55,00	-32,50	58%	42%	51,00	-35,69
PETR4	43%	57%	38,84	-7,00	48%	52%	149,94	-90,37
PETZ3	61%	39%	48,64	-44,41	59%	41%	68,25	-49,11
PRIO3	61%	39%	89,05	-54,47	57%	43%	93,91	-70,51
QUAL3	61%	39%	34,68	-33,00	57%	43%	47,95	-64,68
RADL3	59%	41%	27,54	-21,09	56%	44%	48,00	-31,19
RAIL3	61%	39%	41,53	-23,99	56%	44%	54,20	-31,69
RDOR3	61%	39%	73,95	-54,00	58%	42%	116,38	-73,29
RENT3	60%	40%	85,16	-62,00	57%	43%	97,00	-68,39
SANB11	61%	39%	42,00	-32,64	59%	41%	60,00	-39,00
SBSP3	61%	39%	49,00	-34,38	61%	39%	77,22	-51,00
SULA11	58%	42%	48,00	-36,80	62%	38%	101,32	-42,00
SUZB3	60%	40%	80,50	-50,50	54%	46%	88,01	-74,00
TAEI11	60%	40%	20,29	-6,55	54%	46%	15,00	-5,24
TIMS3	60%	40%	18,00	-9,34	55%	45%	24,00	-11,97
TOTS3	60%	40%	51,00	-39,78	58%	42%	67,91	-52,58
UGPA3	62%	38%	45,00	-25,07	59%	41%	53,05	-25,60

USIM5		60%	40%	66,06	-45,49	54%	46%	82,00	-51,60
VALE3		54%	46%	61,06	-48,00	51%	49%	163,20	-100,03
VIII3		54%	46%	58,26	-3,50	50%	50%	94,11	-24,33
VIVT3		57%	43%	23,76	-13,89	54%	46%	24,75	-13,36
WEGE3		57%	43%	39,00	-37,79	55%	45%	54,00	-50,00
YDUQ3		61%	39%	57,08	-55,00	60%	40%	77,00	-46,00
ETF									
BOVA11		58%	42%	11,90	-10,05	51%	49%	18,89	-14,00
BOVV11		64%	36%	39,16	-66,03	56%	44%	70,70	-24,00
Futures	Expiration Date								
WDO	1º vencimento	52%	48%	100,00	-125,00	31%	69%	160,64	-237,02
WIN	1º vencimento	55%	45%	79,00	-100,70	32%	68%	131,15	-212,57
Call Options	Delta Interval (%)								
BBDC4	0 < Δ ≤ 20	62%	38%	39,72	-7,75	55%	45%	140,00	-38,77
BBDC4	20 < Δ ≤ 40	62%	38%	59,81	-30,05	62%	38%	100,00	-50,14
BBDC4	40 < Δ ≤ 60	71%	29%	74,44	-50,00	72%	28%	111,50	-40,22
BBDC4	60 < Δ ≤ 80	70%	30%	114,44	-48,25	75%	25%	100,00	-37,50
BBDC4	80 < Δ ≤ 100	69%	31%	123,79	-12,14	66%	34%	141,41	-14,47
MGLU3	0 < Δ ≤ 20	61%	39%	49,97	-10,04	50%	50%	147,38	-25,00
MGLU3	20 < Δ ≤ 40	54%	46%	66,35	-40,02	54%	46%	152,93	-80,40
MGLU3	40 < Δ ≤ 60	60%	40%	79,60	-52,20	68%	32%	131,91	-73,06
MGLU3	60 < Δ ≤ 80	61%	39%	68,74	-37,67	71%	29%	121,23	-33,05
MGLU3	80 < Δ ≤ 100	49%	51%	69,10	-18,03	62%	38%	60,86	-51,00
PETRA	0 < Δ ≤ 20	43%	57%	38,84	-7,00	48%	52%	149,94	-90,37
PETRA	20 < Δ ≤ 40	57%	43%	99,49	-50,21	57%	43%	175,27	-120,08
PETRA	40 < Δ ≤ 60	63%	37%	113,59	-90,00	64%	36%	185,36	-100,00
PETRA	60 < Δ ≤ 80	66%	34%	167,42	-155,75	68%	32%	228,00	-140,12
PETRA	80 < Δ ≤ 100	67%	33%	184,44	-101,44	63%	37%	300,00	-129,70



### INDIVIDUAL DAY-TRADE STATISTICS

Trimester (December/January/February) - 2021/2022

		% 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	54%	46%	61,06	-48,00	51%	49%	163,20	-100,03
VALE3	20 < Δ ≤ 40	60%	40%	150,00	-120,35	59%	41%	249,67	-164,46
VALE3	40 < Δ ≤ 60	65%	35%	155,83	-135,65	68%	32%	334,33	-236,84
VALE3	60 < Δ ≤ 80	73%	27%	179,04	-159,01	73%	27%	383,62	-226,68
VALE3	80 < Δ ≤ 100	64%	36%	159,37	-87,50	63%	37%	375,67	-198,83
VIII3	0 < Δ ≤ 20	54%	46%	58,26	-3,50	50%	50%	94,11	-24,33
VIII3	20 < Δ ≤ 40	52%	48%	49,73	-19,94	52%	48%	111,62	-50,62
VIII3	40 < Δ ≤ 60	53%	47%	70,00	-40,00	55%	45%	129,09	-62,08
VIII3	60 < Δ ≤ 80	64%	36%	89,89	-40,12	70%	30%	125,50	-35,69
VIII3	80 < Δ ≤ 100	55%	45%	68,15	-38,02	55%	45%	118,11	-35,06
Put Options	Delta Interval (%)								
BBDC4	0 < Δ ≤ 20	55%	45%	59,88	-10,04	53%	47%	61,98	-20,00
BBDC4	20 < Δ ≤ 40	62%	38%	88,82	-45,04	62%	38%	110,00	-36,10
BBDC4	40 < Δ ≤ 60	70%	30%	60,86	-30,07	75%	25%	125,44	-45,00
BBDC4	60 < Δ ≤ 80	75%	25%	64,89	-44,23	73%	27%	60,97	-25,00
BBDC4	80 < Δ ≤ 100	46%	54%	58,74	-7,86	47%	53%	146,05	-28,16
MGLU3	0 < Δ ≤ 20	51%	49%	36,54	-14,55	53%	47%	51,62	-22,04
MGLU3	20 < Δ ≤ 40	57%	43%	33,97	-30,23	59%	41%	64,50	-24,07
MGLU3	40 < Δ ≤ 60	68%	32%	53,93	-29,05	72%	28%	125,00	-40,09
MGLU3	60 < Δ ≤ 80	63%	37%	75,33	-50,04	76%	24%	86,83	-54,19
MGLU3	80 < Δ ≤ 100	53%	47%	19,96	-12,70	47%	53%	107,15	-29,35
PETRA	0 < Δ ≤ 20	56%	44%	54,69	-10,04	50%	50%	112,82	-63,11
PETRA	20 < Δ ≤ 40	59%	41%	98,98	-57,00	61%	39%	158,73	-103,76
PETRA	40 < Δ ≤ 60	63%	37%	113,00	-72,14	72%	28%	189,00	-80,00
PETRA	60 < Δ ≤ 80	66%	34%	131,41	-85,59	73%	27%	229,81	-80,93
PETRA	80 < Δ ≤ 100	67%	33%	126,00	-102,56	62%	38%	228,06	-91,43
VALE3	0 < Δ ≤ 20	53%	47%	38,59	-40,31	46%	54%	107,70	-90,18
VALE3	20 < Δ ≤ 40	58%	42%	111,04	-104,77	57%	43%	169,73	-150,44
VALE3	40 < Δ ≤ 60	64%	36%	131,60	-92,24	67%	33%	201,18	-149,00
VALE3	60 < Δ ≤ 80	65%	35%	200,00	-198,31	68%	32%	323,74	-248,45
VALE3	80 < Δ ≤ 100	61%	39%	92,03	-32,00	58%	42%	234,20	-97,81
VIII3	0 < Δ ≤ 20	49%	51%	12,49	-7,50	41%	59%	49,87	-30,00
VIII3	20 < Δ ≤ 40	58%	42%	47,32	-19,04	61%	39%	130,40	-20,31
VIII3	40 < Δ ≤ 60	65%	35%	53,49	-25,00	71%	29%	79,83	-33,18
VIII3	60 < Δ ≤ 80	69%	31%	68,27	-14,58	73%	27%	120,00	-11,21
VIII3	80 < Δ ≤ 100	58%	42%	19,38	-10,16	46%	54%	61,95	-30,40



	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
<b>Ibovespa Stocks</b>			
ABEV3	3,9%	12,2%	-10,5%
ALPA4	10,3%	19,8%	-16,0%
AMER3	11,6%	0,0%	-0,6%
ASAI3	8,5%	9,4%	-7,8%
AZUL4	12,6%	41,8%	-30,9%
B3SA3	7,0%	20,9%	-16,7%
BBAS3	6,0%	18,7%	-14,7%
BBDC3	6,4%	14,4%	-12,1%
BBDC4	6,6%	14,4%	-11,8%
BBSE3	5,5%	11,0%	-10,0%
BEEF3	9,7%	20,4%	-14,8%
BIDI11	20,7%	37,4%	-24,3%
BIDI4	19,4%	39,8%	-24,4%
BPAC11	7,7%	26,0%	-18,4%
BPAN4	12,5%	36,2%	-23,1%
BRAP4	6,9%	17,9%	-14,9%
BRDT3	0,6%	23,6%	-17,7%
BRFS3	7,4%	17,7%	-13,9%
BRKM5	8,4%	23,3%	-16,9%
BRML3	7,6%	22,2%	-16,2%
CASH3	13,3%	38,9%	-22,9%
CCRO3	6,7%	18,9%	-15,1%
CIEL3	8,1%	18,9%	-15,6%
CMIG4	4,7%	15,8%	-13,3%
COGN3	7,1%	22,1%	-17,6%
CPFE3	4,1%	14,7%	-12,2%
CPLE6	5,1%	14,5%	-12,2%
CRFB3	8,7%	11,4%	-9,3%
CSAN3	7,1%	19,0%	-15,9%
CSNA3	10,3%	22,7%	-17,1%
CVCB3	14,2%	34,4%	-22,9%
CYRE3	7,2%	29,8%	-21,3%
DXCO3	6,2%	17,6%	-14,1%
ECOR3	7,4%	17,0%	-13,8%
EGIE3	2,1%	18,3%	-14,4%
ELET3	7,7%	23,1%	-17,0%
ELET6	7,2%	19,9%	-15,2%
EMBR3	9,7%	20,0%	-15,7%
ENBR3	2,7%	30,5%	-22,4%
ENEV3	5,1%	34,0%	-27,0%
ENGI11	3,3%	21,7%	-16,7%
EQTL3	3,7%	12,6%	-10,8%
EZTC3	9,6%	19,6%	-16,1%
FLRY3	9,4%	12,7%	-10,3%
GGBR4	7,6%	16,7%	-13,5%
GNDI3	6,7%	24,7%	-18,2%
GOAU4	7,1%	19,1%	-15,8%
GOLL4	10,7%	36,2%	-22,0%
HAPV3	9,1%	19,7%	-15,3%
HGTX3	0,2%	39,0%	-25,5%
HYPE3	5,7%	17,7%	-14,0%
IGTA3	1,1%	16,2%	-13,3%
IRBR3	8,7%	37,3%	-28,8%
ITSA4	5,0%	13,9%	-11,4%
ITUB4	5,5%	14,8%	-11,9%
JBSS3	6,7%	23,9%	-18,3%
JHSF3	8,5%	28,1%	-18,6%
KLBN11	5,3%	15,7%	-12,7%
LAME4	6,3%	20,2%	-15,4%
LCAM3	9,0%	25,0%	-18,3%
LREN3	8,0%	18,7%	-14,2%
LWSA3	19,2%	33,3%	-27,6%
MGLU3	14,4%	31,2%	-21,5%
MRF33	10,0%	25,2%	-17,9%
MRVE3	7,9%	22,8%	-17,6%
MULT3	6,3%	18,9%	-14,8%
NTCO3	9,6%	17,0%	-13,0%
PCAR3	7,5%	0,0%	0,0%
PETR3	6,7%	21,2%	-17,6%
PETR4	6,4%	20,3%	-17,7%
PETZ3	12,3%	12,3%	-10,1%
PRI03	8,1%	50,9%	-30,5%
QUAL3	16,7%	20,6%	-17,0%
RADL3	5,1%	26,7%	-18,3%
RAIL3	5,8%	26,0%	-20,2%
RDOR3	11,6%	12,2%	-11,1%
RENT3	8,8%	21,3%	-16,1%
SANB11	5,9%	13,1%	-11,2%
SBSP3	5,8%	15,1%	-13,4%
SULA11	24,0%	15,7%	-12,6%
SUZB3	4,8%	15,5%	-12,3%
TAEF11	2,1%	17,3%	-13,7%
TIMS3	4,5%	20,9%	-16,3%
TOTS3	9,2%	14,6%	-12,1%
UGPA3	8,9%	17,1%	-14,1%
USIM5	8,7%	22,8%	-17,2%
VALE3	8,0%	17,9%	-14,9%
VIIA3	0,2%	49,9%	-30,2%

<b>VIVT3</b>	3,3%	9,9%	-8,7%
<b>WEGE3</b>	7,6%	21,3%	-16,3%
<b>YDUQ3</b>	0,0%	24,0%	-18,8%
<b>ETF</b>			
<b>BOVA11</b>	3,3%	10,2%	-9,7%
<b>BOVV11</b>	3,3%	11,8%	-12,7%