

		INDIVIDUAL DAY-TRADE STATISTICS							
		Trimester (July/August/September) - 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%	24,56	-17,10	54%	46%	38,67	-28,91
ASAI3		66%	34%	84,27	-41,60	62%	38%	132,00	-50,00
AZUL4		59%	41%	78,59	-70,27	56%	44%	114,00	-103,00
B3SA3		61%	39%	37,93	-23,50	56%	44%	68,51	-46,35
BBAS3		59%	41%	48,63	-39,12	54%	46%	84,80	-62,73
BBDC3		64%	36%	24,22	-18,86	58%	42%	44,74	-25,07
BBDC4		59%	41%	52,50	-36,50	53%	47%	92,50	-66,14
BBSE3		57%	43%	19,45	-18,17	54%	46%	32,32	-24,00
BEEF3		61%	39%	44,95	-31,95	57%	43%	75,00	-44,23
BIDI11		62%	38%	143,39	-136,00	59%	41%	249,05	-208,36
BPAC11		61%	39%	79,37	-46,46	57%	43%	125,18	-80,63
BRAP4		57%	43%	54,41	-54,03	52%	48%	112,00	-97,40
BRDT3		62%	38%	73,20	-45,90	59%	41%	112,15	-82,78
BRFS3		58%	42%	47,21	-36,00	56%	44%	76,54	-60,00
BRKM5		56%	44%	100,02	-83,15	51%	49%	162,79	-147,62
BRML3		58%	42%	37,37	-25,22	55%	45%	72,14	-40,35
CCRO3		60%	40%	46,53	-35,61	56%	44%	75,78	-50,00
CIEL3		57%	43%	46,58	-13,98	50%	50%	77,78	-20,36
CMIG4		57%	43%	29,58	-17,67	53%	47%	34,67	-26,83
COGN3		55%	45%	60,00	-29,75	49%	51%	99,29	-36,72
CPFE3		65%	35%	27,34	-26,33	59%	41%	55,45	-42,85
CPL66		62%	38%	26,37	-10,00	56%	44%	30,93	-10,81
CRFB3		69%	31%	50,00	-38,51	64%	36%	95,90	-54,08
CSAN3		61%	39%	55,00	-42,05	56%	44%	80,00	-44,00
CSNA3		57%	43%	92,61	-80,04	53%	47%	161,40	-146,23
CVCB3		57%	43%	80,00	-78,09	53%	47%	125,69	-107,97
CYRE3		58%	42%	45,43	-50,10	54%	46%	71,51	-62,00
ECOR3		59%	41%	40,49	-37,25	56%	44%	75,01	-54,31
EGIE3		64%	36%	22,76	-15,88	56%	44%	39,21	-30,41
ELET3		61%	39%	69,85	-59,49	56%	44%	100,73	-69,30
ELET6		57%	43%	59,72	-55,00	53%	47%	103,23	-80,78
EMBR3		55%	45%	59,21	-53,96	52%	48%	92,50	-80,00
ENBR3		59%	41%	15,77	-8,65	52%	48%	22,63	-15,18
ENEV3		63%	37%	56,66	-31,16	61%	39%	90,36	-42,38
ENGI11		65%	35%	49,48	-46,43	58%	42%	101,71	-74,64
EQT13		63%	37%	39,88	-30,93	59%	41%	69,00	-49,37
EZTC3		58%	42%	47,68	-54,54	52%	48%	93,89	-84,00
FLRY3		63%	37%	21,41	-17,00	56%	44%	37,76	-28,11
GGBR4		57%	43%	64,87	-58,00	54%	46%	107,96	-100,00
GNDI3		69%	31%	117,70	-81,10	61%	39%	235,37	-104,11
GOAU4		60%	40%	43,19	-29,53	57%	43%	61,93	-39,97
GOLLA		59%	41%	68,13	-59,67	57%	43%	110,00	-91,61
HAPV3		64%	36%	41,30	-29,47	60%	40%	62,23	-55,84
HGTX3		60%	40%	72,05	-61,29	54%	46%	117,74	-82,52
HYPE3		62%	38%	37,18	-40,92	60%	40%	76,17	-63,71
IGTA3		61%	39%	55,20	-45,70	54%	46%	106,13	-81,11
IRBR3		57%	43%	60,00	-32,46	53%	47%	78,99	-43,00
ITSA4		65%	35%	29,46	-12,30	58%	42%	35,66	-11,14
ITUB4		58%	42%	48,07	-39,72	53%	47%	79,83	-61,23
JBSS3		57%	43%	60,12	-46,31	53%	47%	108,18	-75,27
JHSF3		61%	39%	39,28	-28,73	58%	42%	59,20	-35,24
KLBN11		61%	39%	56,13	-40,73	57%	43%	82,98	-64,00
LAME4		57%	43%	51,32	-45,90	53%	47%	89,42	-51,30
LCAM3		59%	41%	54,13	-46,18	56%	44%	71,98	-72,00
LREN3		59%	41%	63,04	-43,24	53%	47%	115,64	-75,48
LWSA3		64%	36%	78,94	-58,38	60%	40%	169,96	-101,52
MGLU3		58%	42%	48,05	-39,38	55%	45%	90,51	-68,33
MRFG3		59%	41%	54,00	-40,38	54%	46%	90,00	-66,00
MRFV3		58%	42%	35,32	-27,13	57%	43%	56,00	-42,54
MULT3		60%	40%	49,02	-41,30	58%	42%	92,10	-70,00
NTCO3		60%	40%	64,60	-53,35	55%	45%	112,73	-80,00
PCAR3		58%	42%	53,77	-51,20	52%	48%	72,24	-80,00
PETR3		66%	34%	81,01	-50,24	63%	37%	107,60	-52,98
PETR4		60%	40%	66,95	-49,34	56%	44%	106,72	-60,00
PRIO3		62%	38%	84,79	-64,75	61%	39%	149,02	-104,03
QUAL3		61%	39%	51,92	-39,61	57%	43%	84,00	-65,86
RADL3		64%	36%	35,73	-32,98	61%	39%	65,48	-57,00
RAIL3		64%	36%	49,24	-34,35	64%	36%	108,43	-52,21
RENT3		61%	39%	77,93	-59,75	58%	42%	141,00	-101,57
SANB11		57%	43%	43,63	-47,63	52%	48%	65,60	-72,92
SBSP3		64%	36%	50,64	-53,06	59%	41%	116,27	-98,33
SULA11		58%	42%	36,48	-39,00	53%	47%	74,83	-60,28
SUZB3		60%	40%	83,72	-65,84	53%	47%	122,83	-113,46
TAE11		60%	40%	26,07	-15,68	52%	48%	39,52	-21,86
TIMS3		69%	31%	32,92	-27,17	63%	37%	69,17	-30,49
TOTS3		58%	42%	41,94	-44,11	54%	46%	90,00	-70,05
UGPA3		66%	34%	58,35	-40,29	60%	40%	98,46	-69,27
USIM5		59%	41%	76,42	-61,22	56%	44%	117,98	-94,78
VALE3		58%	42%	87,90	-79,96	51%	49%	150,00	-160,00
VIVT3		66%	34%	31,62	-22,02	61%	39%	56,77	-29,22
VVAR3		62%	38%	90,87	-54,00	56%	44%	96,91	-78,23
WEGE3		60%	40%	49,81	-40,17	58%	42%	90,72	-62,20
YDUQ3		59%	41%	48,96	-51,50	55%	45%	95,75	-87,00
ETF									
BOVA11		55%	45%	27,48	-20,76	52%	48%	63,00	-51,75
BOVV11		65%	35%	63,54	-46,92	55%	45%	145,33	-36,52
Futures									
Expiration Date									
WDO	1º vencimento	54%	46%	105,00	-144,43	31%	69%	240,00	-326,26
WIN	1º vencimento	56%	44%	83,64	-111,11	32%	68%	223,50	-350,84
Call Options									
Delta Interval (%)									
BPAC11	0 ≤ Δ ≤ 20	34%	66%	28,99	-21,50	45%	55%	39,49	-45,00
BPAC11	20 ≤ Δ ≤ 40	65%	35%	34,00	-72,00	63%	37%	36,00	-99,06
BPAC11	40 ≤ Δ ≤ 60	52%	48%	91,74	-69,02	56%	44%	135,44	-84,00
BPAC11	60 ≤ Δ ≤ 80	60%	40%	20,00	-90,00	60%	40%	78,00	-638,13
BPAC11	80 ≤ Δ ≤ 100	36%	64%	20,56	-32,97	25%	75%	39,93	-54,53
GGBR4	0 ≤ Δ ≤ 20	56%	44%	49,94	-31,58	52%	48%	103,95	-43,53
GGBR4	20 ≤ Δ ≤ 40	59%	41%	119,89	-43,11	59%	41%	165,00	-58,11
GGBR4	40 ≤ Δ ≤ 60	65%	35%	141,75	-61,47	65%	35%	166,60	-63,74
GGBR4	60 ≤ Δ ≤ 80	69%	31%	163,00	-103,14	81%	19%	220,75	-100,00
GGBR4	80 ≤ Δ ≤ 100	40%	60%	243,83	-105,00	52%	48%	150,21	-41,03
PETRA	0 ≤ Δ ≤ 20	44%	56%	76,89	-5,46	46%	54%	199,71	-60,18
PETRA	20 ≤ Δ ≤ 40	56%	44%	99,30	-60,24	55%	45%	200,53	-122,50
PETRA	40 ≤ Δ ≤ 60	64%	36%	102,25	-76,54	65%	35%	211,66	-136,11
PETRA	60 ≤ Δ ≤ 80	67%	33%	128,09	-89,25	66%	34%	289,07	-144,00
PETRA	80 ≤ Δ ≤ 100	67%	33%	99,20	-47,66	63%	37%	304,10	-120,95



INDIVIDUAL DAY-TRADE STATISTICS

Trimester (July/August/September) - 2021

	Delta Interval (%)	% Average	% Average	Daily Gain	Daily Loss	% Average	% Average	Monthly Gain	Monthly Loss
		Winning	Losing			Winning	Losing		
Investors per	Investors per	Investors per	Investors per	Median (R\$)	Median (R\$)	Investors per	Investors per	Median (R\$)	Median (R\$)
Day	Day	Month	Month			Month	Month		
Call Options									
UGPA3	0 ≤ Δ ≤ 20	33%	67%	19,94	-10,01	33%	67%	17,47	-10,01
UGPA3	20 ≤ Δ ≤ 40	44%	56%	123,22	-35,82	50%	50%	232,00	-43,08
UGPA3	40 ≤ Δ ≤ 60	87%	13%	120,00	-62,53	74%	26%	99,92	-85,06
UGPA3	60 ≤ Δ ≤ 80	57%	43%	122,14	-0,12	56%	44%	203,25	-14,83
UGPA3	80 ≤ Δ ≤ 100	75%	25%	9,96	-3,02	75%	25%	19,91	-6,04
VALE3	0 ≤ Δ ≤ 20	56%	44%	63,98	-45,07	49%	51%	161,29	-110,21
VALE3	20 ≤ Δ ≤ 40	59%	41%	133,39	-140,17	57%	43%	233,87	-188,68
VALE3	40 ≤ Δ ≤ 60	64%	36%	193,52	-180,61	67%	33%	340,31	-210,36
VALE3	60 ≤ Δ ≤ 80	73%	27%	164,85	-139,00	71%	29%	330,00	-221,00
VALE3	80 ≤ Δ ≤ 100	69%	31%	75,81	-106,62	60%	40%	107,00	-142,00
Put Options									
BPAC11	0 ≤ Δ ≤ 20	52%	48%	14,49	-40,00	53%	47%	9,99	-22528,17
BPAC11	20 ≤ Δ ≤ 40	42%	58%	177,43	-48,03	40%	60%	168,28	-38,00
BPAC11	40 ≤ Δ ≤ 60	48%	52%	139,35	-24,02	48%	52%	70,00	-60,00
BPAC11	60 ≤ Δ ≤ 80	43%	57%	1020,43	-35,01	65%	35%	1151,31	-34,27
BPAC11	80 ≤ Δ ≤ 100	71%	29%	69,00	-3473,40	68%	33%	148,67	-3473,40
GGBR4	0 ≤ Δ ≤ 20	33%	67%	39,90	-34,02	37%	63%	34,90	-30,53
GGBR4	20 ≤ Δ ≤ 40	50%	50%	100,44	-49,12	56%	44%	100,00	-60,00
GGBR4	40 ≤ Δ ≤ 60	72%	28%	119,50	-45,00	70%	30%	210,00	-52,00
GGBR4	60 ≤ Δ ≤ 80	61%	39%	142,38	-28,00	58%	42%	548,76	-30,24
GGBR4	80 ≤ Δ ≤ 100	59%	41%	54,49	-23,05	57%	43%	127,78	-430,29
PETRA	0 ≤ Δ ≤ 20	55%	45%	49,98	-14,53	48%	52%	138,91	-66,15
PETRA	20 ≤ Δ ≤ 40	59%	41%	104,75	-63,98	57%	43%	190,03	-126,00
PETRA	40 ≤ Δ ≤ 60	64%	36%	116,68	-85,00	70%	30%	218,99	-140,00
PETRA	60 ≤ Δ ≤ 80	63%	37%	127,90	-110,61	65%	35%	249,72	-214,63
PETRA	80 ≤ Δ ≤ 100	61%	39%	75,55	-71,50	57%	43%	222,83	-200,00
UGPA3	0 ≤ Δ ≤ 20	50%	50%	75,00	-1460,21	50%	50%	150,00	-2920,43
UGPA3	20 ≤ Δ ≤ 40	42%	58%	28,98	-414,00	28%	72%	103,95	-478,10
UGPA3	40 ≤ Δ ≤ 60	67%	33%	85,00	-73,85	56%	44%	276,33	-105,12
UGPA3	60 ≤ Δ ≤ 80	14%	86%	1498,05	-132,94	33%	67%	1498,05	-311,78
UGPA3	80 ≤ Δ ≤ 100	64%	36%	69,00	-7,62	85%	15%	99,80	-20,85
VALE3	0 ≤ Δ ≤ 20	54%	46%	71,02	-50,19	53%	47%	168,01	-149,66
VALE3	20 ≤ Δ ≤ 40	63%	37%	159,92	-127,27	61%	39%	248,62	-191,10
VALE3	40 ≤ Δ ≤ 60	67%	33%	170,00	-134,09	68%	32%	309,54	-182,00
VALE3	60 ≤ Δ ≤ 80	66%	34%	195,24	-208,62	66%	34%	470,68	-390,30
VALE3	80 ≤ Δ ≤ 100	60%	40%	149,50	-130,44	52%	48%	3888,95	-354,51

	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	6,0%	12,1%	-10,5%
ALPA4	7,6%	20,0%	-15,8%
AMER3	12,4%	26,3%	-18,6%
ASAI3	5,8%	7,8%	-5,7%
AZUL4	9,4%	42,0%	-31,3%
B3SA3	9,5%	21,0%	-16,9%
BBAS3	6,1%	18,8%	-14,8%
BBDC3	6,8%	14,4%	-12,1%
BBDC4	7,4%	14,4%	-11,7%
BBSE3	5,7%	11,1%	-10,1%
BEEF3	10,2%	20,4%	-14,8%
BIDI11	15,6%	35,6%	-21,4%
BIDI4	15,3%	39,8%	-22,7%
BPAC11	8,2%	26,5%	-18,5%
BPAN4	11,9%	36,0%	-22,6%
BRAP4	8,9%	18,1%	-15,0%
BRDT3	6,1%	23,0%	-16,8%
BRFS3	7,8%	17,8%	-13,9%
BRKM5	12,9%	23,2%	-16,9%
BRML3	5,4%	22,5%	-16,4%
CASH3	22,1%	39,4%	-23,2%
CCRO3	5,7%	19,1%	-15,3%
CIEL3	11,7%	18,6%	-15,5%
CMIG4	4,8%	15,9%	-13,4%
COGN3	10,3%	22,0%	-17,4%
CPFE3	4,6%	14,9%	-12,3%
CPLE6	7,6%	14,5%	-12,3%
CRFB3	5,5%	11,6%	-9,6%
CSAN3	5,8%	19,3%	-16,0%
CSNA3	11,1%	22,8%	-17,1%
CVCB3	12,8%	35,0%	-22,4%
CYRE3	10,5%	30,0%	-21,5%
DXCO3	7,1%	17,7%	-14,2%
ECOR3	7,5%	17,1%	-13,8%
EGIE3	3,7%	18,3%	-14,4%
ELET3	8,0%	23,5%	-17,1%
ELET6	7,3%	20,1%	-15,3%
EMBR3	12,6%	20,0%	-15,6%
ENBR3	4,2%	30,7%	-22,6%
ENEV3	6,1%	34,5%	-27,3%
ENGI11	5,3%	21,8%	-16,7%
EQTU3	4,5%	12,7%	-11,0%
EZTC3	9,5%	19,6%	-16,2%
FLRY3	5,2%	12,7%	-10,3%
GGBR4	9,5%	16,8%	-13,5%
GNDI3	7,8%	26,5%	-19,0%
GOAU4	8,2%	19,2%	-15,8%
GOLLA	9,8%	36,5%	-22,1%
HAPV3	7,7%	21,2%	-16,4%
HGTX3	5,6%	39,7%	-25,9%
HYPE3	4,9%	18,0%	-14,2%
IGTA3	6,3%	16,0%	-13,1%
IRBR3	7,5%	39,2%	-29,3%
ITSA4	6,0%	14,0%	-11,5%
ITUB4	6,4%	14,6%	-11,8%
JBSS3	8,0%	24,1%	-18,4%
JHSF3	7,1%	28,6%	-18,9%
KLBN11	6,6%	15,8%	-12,7%
LAME4	12,6%	19,2%	-14,8%
LCAM3	8,5%	25,5%	-18,7%
LREN3	6,8%	19,0%	-14,3%
LWSA3	11,0%	38,5%	-27,4%
MGLU3	10,5%	31,3%	-20,9%
MRFG3	8,6%	25,6%	-18,2%
MRVE3	8,7%	23,2%	-17,8%
MULT3	6,9%	19,2%	-14,9%
NTCO3	5,9%	16,6%	-12,7%
PCAR3	9,5%	0,1%	0,0%
PETR3	7,3%	21,4%	-17,7%
PETRA	7,3%	20,4%	-17,8%
PETZ3	8,8%	9,7%	-8,6%
PRIQ3	15,4%	51,8%	-30,7%
QUAL3	8,6%	20,7%	-16,6%
RADL3	5,8%	26,9%	-18,3%
RAIL3	5,6%	26,1%	-20,4%
RDOR3	6,3%	10,1%	-8,0%
RENT3	7,7%	21,5%	-16,2%
SANB11	7,2%	13,2%	-11,3%
SBSP3	6,9%	15,2%	-13,4%
SULA11	7,6%	14,7%	-12,0%
SUZB3	7,6%	15,5%	-12,3%
TAEF11	4,0%	17,4%	-13,8%
TIMS3	5,3%	20,9%	-16,3%
TOTS3	7,8%	14,8%	-12,2%
UGPA3	10,9%	17,2%	-14,1%
USIM5	15,0%	22,9%	-17,2%
VALE3	7,4%	18,0%	-15,0%
VIIA3	13,4%	31,0%	-21,7%
VIVT3	4,9%	9,8%	-8,7%
VVAR3	3,1%	31,5%	-22,0%
WEGE3	6,2%	21,5%	-16,3%
YDUQ3	0,0%	23,8%	-18,6%
ETFS			
BOVA11	5,1%	10,4%	-9,8%
BOVV11	5,1%	12,5%	-13,1%
Spots			
USD/BRL	2,6%	7,8%	-6,4%
Ibovespa	5,0%	10,8%	-10,8%
ETTU (bps)			
Pré 1 ano	43,65	109,20	-85,89
Pré 3 anos	45,19	142,67	-106,60
Pré 5 anos	48,71	146,40	-113,68
Cupom de IPCA 1 ano	33,97	80,99	-75,21
Cupom de IPCA 5 anos	19,96	104,65	-94,19
Cupom de IPCA 10 anos	19,72	134,96	-129,62
Cupom de IPCA 15,5 anos	17,53	127,28	-125,00