

INDIVIDUAL DAY-TRADE STATISTICS

Trimester (april/may/june) - 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	58%	42%	20,01	-16,00	55%	45%	25,50	-19,70	
ASAI3	73%	27%	110,82	-66,60	64%	36%	143,64	-57,81	
AZUL4	61%	39%	79,62	-66,34	59%	41%	98,07	-78,86	
B3SA3	63%	37%	40,50	-24,26	60%	40%	61,88	-30,48	
BBAS3	61%	39%	49,69	-33,44	60%	40%	65,01	-36,95	
BBDC3	66%	34%	30,42	-16,43	62%	38%	40,98	-16,63	
BBDC4	62%	38%	49,50	-29,77	60%	40%	64,12	-31,49	
BBSE3	59%	41%	25,88	-16,00	54%	46%	29,04	-18,48	
BEEF3	62%	38%	40,00	-21,93	60%	40%	54,26	-22,55	
BIDI11	59%	41%	110,44	-97,80	58%	42%	162,00	-100,97	
BPAC11	61%	39%	135,59	-98,86	54%	46%	164,84	-98,24	
BRAP4	56%	44%	54,28	-50,00	53%	47%	60,44	-58,13	
BRDT3	63%	37%	36,61	-26,52	60%	40%	50,54	-37,50	
BRFS3	62%	38%	65,00	-45,87	61%	39%	111,30	-79,35	
BRKM5	56%	44%	99,42	-87,99	54%	46%	122,12	-108,02	
BRML3	58%	42%	34,47	-24,00	58%	42%	37,72	-22,88	
BTOW3	57%	43%	92,83	-99,72	54%	46%	115,66	-105,59	
CCRO3	58%	42%	32,39	-25,41	56%	44%	40,92	-28,10	
CIEL3	58%	42%	35,00	-13,14	54%	46%	37,21	-11,63	
CMIG4	58%	42%	23,76	-13,00	55%	45%	27,13	-14,69	
COGN3	58%	42%	60,47	-31,47	56%	44%	69,02	-31,99	
CPFE3	62%	38%	25,00	-25,47	59%	41%	39,71	-29,47	
CPLF6	61%	39%	20,00	-6,06	56%	44%	31,88	-6,73	
CRFB3	62%	38%	40,00	-31,00	59%	41%	49,03	-36,97	
CSAN3	62%	38%	48,54	-37,01	58%	42%	70,72	-40,42	
CSNA3	57%	43%	95,70	-78,17	53%	47%	115,58	-92,07	
CVCB3	59%	41%	74,25	-51,18	57%	43%	96,98	-65,45	
CYRE3	63%	37%	39,76	-27,29	59%	41%	56,00	-32,00	
ECOR3	66%	34%	49,71	-29,00	64%	36%	55,28	-34,03	
EGIE3	63%	37%	21,19	-16,57	57%	43%	29,80	-18,35	
ELET3	60%	40%	89,88	-67,00	58%	42%	131,87	-90,25	
ELET6	58%	42%	85,07	-70,60	56%	44%	115,33	-85,82	
EMBR3	60%	40%	48,10	-36,00	57%	43%	65,11	-43,35	
ENBR3	62%	38%	13,12	-9,14	57%	43%	18,03	-8,14	
ENEV3	58%	42%	37,65	-28,76	54%	46%	46,19	-36,48	
ENG11	68%	32%	66,48	-54,39	66%	34%	86,75	-57,40	
EQTU3	58%	42%	38,00	-36,50	54%	46%	43,31	-39,91	
EZTC3	63%	37%	54,00	-42,62	56%	44%	66,70	-55,39	
FLRY3	61%	39%	19,61	-18,26	55%	45%	27,37	-24,80	
GGBR4	57%	43%	63,45	-61,83	57%	43%	74,99	-64,04	
GNDI3	67%	33%	117,54	-73,86	59%	41%	136,19	-74,05	
GOAU4	60%	40%	42,94	-30,84	58%	42%	42,84	-26,56	
GOLLA	60%	40%	62,06	-49,37	58%	42%	76,74	-50,11	
HAPV3	66%	34%	47,63	-28,58	59%	41%	49,43	-28,69	
HGTX3	58%	42%	53,61	-45,20	56%	44%	60,07	-54,73	
HYPE3	56%	44%	32,22	-32,77	54%	46%	45,37	-35,67	
IGTA3	59%	41%	70,00	-58,42	57%	43%	89,56	-63,38	
IRBR3	55%	45%	46,96	-26,46	52%	48%	56,86	-28,58	
ITSA4	64%	36%	24,63	-7,78	60%	40%	24,73	-6,73	
ITUB4	61%	39%	50,00	-31,75	59%	41%	61,40	-38,62	
JBS53	55%	45%	58,49	-41,42	51%	49%	69,58	-54,68	
JHSF3	60%	40%	33,79	-17,07	61%	39%	43,23	-16,81	
KLBN11	65%	35%	56,01	-36,26	60%	40%	78,73	-39,79	
LAME4	60%	40%	48,13	-33,67	58%	42%	63,65	-39,69	
LCAM3	57%	43%	36,91	-34,59	54%	46%	44,32	-37,06	
LREN3	61%	39%	59,00	-41,20	60%	40%	76,00	-44,21	
LWSA3	59%	41%	87,57	-68,80	54%	46%	97,75	-93,81	
MGLU3	58%	42%	37,38	-30,00	54%	46%	45,74	-37,01	
MRFG3	61%	39%	71,61	-41,65	59%	41%	92,28	-63,19	
MRVE3	62%	38%	23,31	-20,71	58%	42%	36,28	-26,24	
MULT3	59%	41%	45,28	-38,65	55%	45%	59,71	-45,64	
NTCO3	59%	41%	70,94	-51,36	57%	43%	91,09	-59,20	
PCAR3	58%	42%	67,91	-54,56	56%	44%	85,32	-76,56	
PETR3	66%	34%	77,28	-38,43	64%	36%	82,49	-35,22	
PETRA	58%	42%	53,84	-38,00	54%	46%	60,08	-42,59	
PRIO3	60%	40%	67,91	-52,47	58%	42%	91,47	-63,02	
QUAL3	63%	37%	40,00	-31,56	58%	42%	50,72	-37,34	
RADL3	60%	40%	31,50	-31,15	58%	42%	47,17	-42,66	
RAIL3	64%	36%	44,00	-30,00	61%	39%	59,48	-31,86	
RENT3	62%	38%	69,67	-53,28	58%	42%	77,00	-62,82	
SANB11	59%	41%	41,27	-36,44	58%	42%	61,80	-41,86	
SBSF3	65%	35%	53,12	-44,78	59%	41%	80,45	-55,97	
SULA11	61%	39%	43,00	-36,74	60%	40%	59,28	-47,51	
SUZB3	61%	39%	94,58	-63,00	56%	44%	112,91	-95,19	
TAEF11	59%	41%	22,81	-14,84	56%	44%	24,21	-13,61	
TIMS3	69%	31%	28,80	-20,11	64%	36%	38,94	-23,28	
TOTS3	57%	43%	32,64	-34,28	55%	45%	55,57	-46,48	
UGPA3	66%	34%	59,90	-42,81	61%	39%	63,62	-45,74	
USIM5	59%	41%	79,09	-52,77	55%	45%	88,67	-61,40	
VALE3	58%	42%	94,86	-86,00	56%	44%	122,70	-99,58	
VIVT3	67%	33%	27,53	-15,45	64%	36%	38,63	-19,84	
VVAR3	63%	37%	62,53	-39,00	60%	40%	71,47	-37,30	
WEGE3	58%	42%	40,00	-35,34	53%	47%	53,47	-45,00	
YDUQ3	57%	43%	60,15	-51,58	52%	48%	76,10	-64,67	
ETF									
BOVA11	57%	43%	18,04	-15,00	52%	48%	31,58	-18,10	
BOVV11	57%	43%	64,50	-74,54	57%	43%	34,91	-38,14	
Futures	Expiration Date								
WDO	1º vencimento	53%	47%	98,32	-125,00	29%	71%	157,57	-264,29
WIN	1º vencimento	57%	43%	69,84	-92,80	34%	66%	141,95	-203,83
Call Options	Delta Interval (%)								
CSNA3	0 ≤ Δ ≤ 20	51%	49%	40,00	-24,35	51%	49%	55,13	-35,58
CSNA3	20 ≤ Δ ≤ 40	57%	43%	115,33	-57,56	60%	40%	134,87	-45,92
CSNA3	40 ≤ Δ ≤ 60	66%	34%	148,50	-105,97	69%	31%	228,28	-89,02
CSNA3	60 ≤ Δ ≤ 80	68%	32%	93,69	-76,82	74%	26%	173,70	-64,42
CSNA3	80 ≤ Δ ≤ 100	58%	42%	75,53	-7,55	68%	32%	59,51	-7,76
ITUB4	0 ≤ Δ ≤ 20	54%	46%	51,44	-20,02	52%	48%	67,15	-47,92
ITUB4	20 ≤ Δ ≤ 40	60%	40%	89,87	-65,09	66%	34%	196,87	-87,66
ITUB4	40 ≤ Δ ≤ 60	68%	32%	142,98	-69,00	76%	24%	193,13	-76,24
ITUB4	60 ≤ Δ ≤ 80	79%	21%	145,85	-62,39	82%	18%	196,15	-60,50
ITUB4	80 ≤ Δ ≤ 100	63%	37%	336,57	-57,80	64%	36%	306,61	-60,36
PETRA	0 ≤ Δ ≤ 20	45%	55%	59,00	-2,21	47%	53%	123,47	-35,03
PETRA	20 ≤ Δ ≤ 40	60%	40%	99,53	-50,11	59%	41%	139,53	-52,09
PETRA	40 ≤ Δ ≤ 60	65%	35%	98,53	-57,14	65%	35%	153,13	-70,20
PETRA	60 ≤ Δ ≤ 80	68%	32%	137,22	-82,84	70%	30%	195,47	-79,29
PETRA	80 ≤ Δ ≤ 100	64%	36%	124,25	-121,87	63%	37%	203,38	-111,27



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Call Options									
VALE3	0 ≤ Δ ≤ 20	56%	44%	82,48	-63,00	50%	50%	132,07	-85,38
VALE3	20 ≤ Δ ≤ 40	58%	42%	157,19	-150,40	59%	41%	224,48	-165,75
VALE3	40 ≤ Δ ≤ 60	63%	37%	186,84	-150,80	67%	33%	254,46	-140,89
VALE3	60 ≤ Δ ≤ 80	69%	31%	204,34	-171,00	74%	26%	308,62	-270,46
VALE3	80 ≤ Δ ≤ 100	66%	34%	173,72	-140,27	70%	30%	303,33	-193,81
VVAR3	0 ≤ Δ ≤ 20	48%	52%	53,66	-2,50	46%	54%	92,62	-27,19
VVAR3	20 ≤ Δ ≤ 40	57%	43%	70,00	-36,53	57%	43%	117,14	-49,25
VVAR3	40 ≤ Δ ≤ 60	64%	36%	99,78	-57,02	64%	36%	128,58	-59,72
VVAR3	60 ≤ Δ ≤ 80	70%	30%	104,62	-48,32	77%	23%	187,26	-68,15
VVAR3	80 ≤ Δ ≤ 100	66%	34%	104,22	-47,04	65%	35%	158,19	-32,48
Put Options									
CSNA3	0 ≤ Δ ≤ 20	54%	46%	62,16	-45,99	48%	52%	64,96	-78,23
CSNA3	20 ≤ Δ ≤ 40	61%	39%	94,88	-60,00	56%	44%	110,92	-61,40
CSNA3	40 ≤ Δ ≤ 60	61%	39%	219,85	-60,55	61%	39%	167,51	-81,75
CSNA3	60 ≤ Δ ≤ 80	62%	38%	51,20	-100,53	69%	31%	132,38	-121,47
CSNA3	80 ≤ Δ ≤ 100	63%	37%	92,98	-147,04	61%	39%	92,50	-142,54
ITUB4	0 ≤ Δ ≤ 20	56%	44%	27,83	-14,08	53%	47%	43,49	-31,31
ITUB4	20 ≤ Δ ≤ 40	66%	34%	79,83	-75,00	64%	36%	89,38	-70,05
ITUB4	40 ≤ Δ ≤ 60	72%	28%	96,50	-37,62	77%	23%	159,58	-35,33
ITUB4	60 ≤ Δ ≤ 80	85%	15%	160,00	-58,75	75%	25%	152,69	-80,32
ITUB4	80 ≤ Δ ≤ 100	52%	48%	81,00	-828,78	75%	25%	254,10	-427,91
PETRA4	0 ≤ Δ ≤ 20	58%	42%	59,89	-17,54	47%	53%	104,00	-42,56
PETRA4	20 ≤ Δ ≤ 40	60%	40%	100,00	-60,33	57%	43%	138,96	-76,78
PETRA4	40 ≤ Δ ≤ 60	66%	34%	100,80	-74,28	67%	33%	150,36	-68,53
PETRA4	60 ≤ Δ ≤ 80	67%	33%	99,69	-82,86	69%	31%	127,85	-122,33
PETRA4	80 ≤ Δ ≤ 100	64%	36%	57,49	-76,89	62%	38%	100,99	-115,04
VALE3	0 ≤ Δ ≤ 20	55%	45%	59,72	-40,95	51%	49%	136,42	-97,80
VALE3	20 ≤ Δ ≤ 40	62%	38%	123,69	-148,29	61%	39%	178,12	-181,79
VALE3	40 ≤ Δ ≤ 60	65%	35%	193,91	-188,23	71%	29%	228,72	-195,17
VALE3	60 ≤ Δ ≤ 80	66%	34%	211,91	-240,00	72%	28%	232,09	-282,50
VALE3	80 ≤ Δ ≤ 100	60%	40%	114,46	-262,50	61%	39%	201,95	-55,49
VVAR3	0 ≤ Δ ≤ 20	56%	44%	55,89	-11,77	49%	51%	86,85	-21,27
VVAR3	20 ≤ Δ ≤ 40	65%	35%	60,00	-50,09	62%	38%	99,95	-47,59
VVAR3	40 ≤ Δ ≤ 60	74%	26%	99,94	-26,83	73%	27%	102,35	-30,43
VVAR3	60 ≤ Δ ≤ 80	72%	28%	108,80	-45,55	71%	29%	179,97	-43,87
VVAR3	80 ≤ Δ ≤ 100	61%	39%	50,92	-30,14	60%	40%	90,03	-25,31

	RISK METRICS		
	VaR 1d (99,96%)	Statistical Stress (99,96%)	Statistical Stress (0,04%)
Ibovespa Stocks			
ABEV3	6,2%	12,2%	-10,4%
ASAI3	4,1%	8,6%	-6,9%
AZUL4	8,0%	42,3%	-31,9%
B3SA3	5,8%	21,1%	-16,9%
BBAS3	4,7%	18,8%	-14,8%
BBDC3	4,4%	14,5%	-12,1%
BBDC4	4,8%	14,4%	-11,7%
BBSE3	4,2%	11,3%	-10,2%
BEEF3	4,9%	20,1%	-14,7%
BIDI11	10,8%	37,3%	-21,2%
BPAC11	6,4%	26,9%	-18,6%
BRAP4	7,5%	18,1%	-15,0%
BRDT3	6,4%	23,6%	-16,9%
BRFS3	6,4%	17,8%	-13,9%
BRKM5	9,6%	23,2%	-16,8%
BRML3	6,1%	22,6%	-16,5%
BTOW3	5,6%	26,5%	-18,7%
CCRO3	5,3%	19,2%	-15,3%
CIEL3	4,2%	18,6%	-15,4%
CMIG4	5,3%	15,9%	-13,4%
COGN3	7,5%	22,1%	-17,5%
CPFE3	4,6%	14,9%	-12,3%
CPLE6	3,6%	14,6%	-12,3%
CRFB3	4,3%	11,7%	-9,7%
CSAN3	6,8%	19,3%	-16,1%
CSNA3	9,8%	22,9%	-17,2%
CVCB3	9,1%	35,0%	-22,6%
CYRE3	5,8%	30,1%	-21,5%
ECOR3	6,5%	17,3%	-13,9%
EGIE3	3,2%	18,3%	-14,5%
ELET3	6,4%	23,5%	-17,1%
ELET6	5,8%	20,1%	-15,3%
EMBR3	10,6%	19,8%	-15,7%
ENBR3	3,2%	30,8%	-22,6%
ENEV3	5,2%	34,7%	-27,4%
ENGI11	4,3%	21,8%	-16,7%
EOTL3	5,5%	12,7%	-11,0%
EZTC3	6,4%	19,6%	-16,2%
FLRY3	4,9%	12,8%	-10,4%
GGBR4	7,1%	16,8%	-13,5%
GNDI3	4,6%	27,2%	-19,2%
GOAU4	6,6%	19,3%	-15,9%
GOLL4	8,1%	36,6%	-22,2%
HAPV3	5,5%	21,5%	-16,8%
HGTX3	8,3%	39,9%	-25,9%
HYPE3	6,7%	18,0%	-14,3%
IGTA3	7,3%	16,2%	-13,2%
IRBR3	7,4%	39,7%	-29,8%
ITSA4	4,4%	14,1%	-11,5%
ITUB4	4,8%	14,7%	-11,8%
JBSS3	5,8%	24,3%	-18,4%
JHSF3	7,5%	28,8%	-19,0%
KLBN11	4,6%	15,8%	-12,8%
LAME4	14,4%	19,1%	-14,7%
LCAM3	6,9%	25,8%	-18,8%
LREN3	4,9%	19,1%	-14,4%
LWSA3	8,7%	39,6%	-28,0%
MGLU3	8,3%	31,7%	-21,0%
MRF3	5,7%	25,7%	-18,2%
MRVE3	5,2%	23,3%	-17,9%
MULT3	7,9%	19,2%	-15,0%
NTCO3	7,0%	16,7%	-12,7%
PCAR3	8,9%	0,3%	0,0%
PETR3	5,7%	21,3%	-17,8%
PETRA	5,9%	20,5%	-17,8%
PRI03	8,1%	52,1%	-31,0%
QUAL3	4,5%	20,5%	-16,4%
RADI3	5,9%	27,0%	-18,3%
RAIL3	5,5%	26,2%	-20,5%
RENT3	8,2%	21,6%	-16,3%
SANB11	4,9%	13,3%	-11,3%
SBS3	5,4%	15,1%	-13,4%
SULA11	6,0%	14,8%	-12,2%
SUZB3	5,1%	15,6%	-12,3%
TAE11	3,3%	17,5%	-13,8%
TIMS3	4,9%	20,9%	-16,3%
TOTS3	6,0%	14,9%	-12,2%
UGPA3	6,2%	17,1%	-14,0%
USIM5	6,9%	23,0%	-17,3%
VALE3	7,0%	18,0%	-15,0%
VIVT3	3,4%	9,9%	-8,7%
VVAR3	7,2%	31,3%	-21,7%
WEGE3	8,6%	21,5%	-16,3%
YDUQ3	0,0%	23,6%	-18,6%
ETFs			
BOVA11	4,0%	10,5%	-9,9%
BOVV11	3,9%	12,8%	-13,3%
Spots			
USD/BRL	3,1%	7,8%	-6,4%
Ibovespa	4,0%	10,9%	-10,8%
ETI (bps)			
Pré 1 ano	38,09	90,29	-71,42
Pré 3 anos	45,69	119,78	-90,18
Pré 5 anos	41,04	123,82	-96,58
Cupom de IPCA 1 ano	44,89	81,08	-75,39
Cupom de IPCA 5 anos	24,71	105,07	-94,51
Cupom de IPCA 10 anos	19,02	134,67	-129,55
Cupom de IPCA 15,5 anos	14,86	126,83	-124,81