

RELATÓRIO MENSAL DOS MERCADOS

outubro 20

1. NEGOCIAÇÃO	Ago		Set		Out		MoM Δ (%)	YTD		YoY		YoY Δ (%)
1.1 Montante Negociado   Volume Negociado	87,778,559,763.41 AOA	471,765	88,263,186,707.69 AOA	338,252	113,095,272,756.96 AOA	349,956	▲ 28.13	1,024,033,341,502.14 AOA	5,969,828	76,669,853,617.39 AOA	▲ 47.51	
2.1 Montante Total Negociado   Nº de Negócio	141,305,458,635.57 AOA	711	154,971,302,547.74 AOA	663	158,446,187,286.50 AOA	715	▲ 2.24	1,575,035,069,856.96 AOA	4350	151,394,699,412.96 AOA	▲ 4.66	
<b>1.1 Montante Negociado   Volume Negociado</b>	<b>87,778,559,763.41 AOA</b>	<b>471,765</b>	<b>88,263,186,707.69 AOA</b>	<b>338,252</b>	<b>113,095,272,756.96 AOA</b>	<b>349,956</b>	<b>▲ 28.13</b>	<b>1,024,033,341,502.14 AOA</b>	<b>5,969,828</b>	<b>76,669,853,617.39 AOA</b>	<b>▲ 47.51</b>	
<b>Mercado de Bolsas de Títulos do Tesouro (MBTT)</b>	<b>67,927,131,883.82 AOA</b>	<b>375,565</b>	<b>67,127,651,872.69 AOA</b>	<b>323,351</b>	<b>86,211,079,051.03 AOA</b>	<b>307,311</b>	<b>▼ -1.05</b>	<b>835,112,872,744.95 AOA</b>	<b>4,682,162</b>	<b>75,697,349,706.48 AOA</b>	<b>▲ 13.89</b>	
<b>Ambiente Multilateral</b>	<b>67,927,131,883.82 AOA</b>	<b>375,565</b>	<b>67,127,651,872.69 AOA</b>	<b>323,351</b>	<b>86,211,079,051.03 AOA</b>	<b>307,311</b>	<b>▼ -1.05</b>	<b>835,112,872,744.95 AOA</b>	<b>4,682,162</b>	<b>75,697,349,706.48 AOA</b>	<b>▲ 13.89</b>	
<b>Bilhetes do Tesouro</b>	-	-	-	-	-	-	-	-	-	-	-	
BT - 28 dias	-	-	-	-	-	-	▲ 0.00	1,134,775,857.03 AOA	1,183,836	1,134,775,857.03 AOA	▲ 0.00	
BT - 91 dias	-	-	-	-	-	-	▲ 0.00	-	-	-	NA	
BT - 182 dias	-	-	-	-	-	-	▲ 0.00	-	-	-	NA	
BT - 364 dias	-	-	-	-	-	-	▲ 0.00	-	-	-	NA	
<b>Obrigações do Tesouro</b>	<b>67,927,131,883.82 AOA</b>	<b>375,565</b>	<b>67,127,651,872.69 AOA</b>	<b>323,351</b>	<b>86,211,079,051.03 AOA</b>	<b>307,311</b>	<b>▼ -1.05</b>	<b>1,134,775,857.03 AOA</b>	<b>1,183,836</b>	<b>1,134,775,857.03 AOA</b>	<b>▲ 100.00</b>	
OT-TX	37,696,394,076.82 AOA	48,153	64,303,387,673.69 AOA	79,222	65,765,913,963.63 AOA	77,379	▲ 2.27	598,574,538,698.52 AOA	840,943	61,317,828,078.54 AOA	▲ 7.25	
OT-NR	30,185,438,347.00 AOA	326,921	22,824,264,199.00 AOA	244,129	19,951,334,139.40 AOA	224,712	▼ -12.59	232,742,175,265.40 AOA	2,625,444	12,645,137,161.00 AOA	▲ 57.78	
OT-BT91	45,299,460.00 AOA	491	-	-	493,830,950.00 AOA	5,220	▲ 0.00	2,661,382,924.00 AOA	31,939	-	NA	
<b>Mercado de Bolsas de Obrigações Privadas (MBOP)</b>	<b>92,300.00 AOA</b>	<b>1.00</b>	<b>-</b>	<b>-</b>	<b>3,968,900.00 AOA</b>	<b>43.00</b>	<b>▲ 0.00</b>	<b>4,161,200.00 AOA</b>	<b>45.00</b>	<b>297,021,400.00 AOA</b>	<b>▼ -98.66</b>	
Ambiente Multilateral	92,300.00 AOA	1	-	-	3,968,900.00 AOA	43	▲ 0.00	4,161,200.00 AOA	45	297,021,400.00 AOA	▼ -98.66	
SBAO/IVA	-	-	-	-	3,968,900.00 AOA	43	▲ 0.00	4,161,200.00 AOA	45	297,021,400.00 AOA	▼ -98.66	
<b>Mercado de Registo de Operações sobre Valores Mobiliários (MROV)</b>	<b>19,851,335,579.59 AOA</b>	<b>96,199</b>	<b>1,135,534,835.00 AOA</b>	<b>14,901</b>	<b>26,849,627,543.93 AOA</b>	<b>42,602</b>	<b>▲ 226.71</b>	<b>188,916,307,557.19 AOA</b>	<b>1,287,621</b>	<b>972,503,910.91 AOA</b>	<b>▲ 2664.02</b>	
Ambiente Bilateral	19,851,335,579.59 AOA	96,199	1,135,534,835.00 AOA	14,901	26,849,627,543.93 AOA	42,602	▲ 226.49	188,885,710,297.19 AOA	1,317,621	972,503,910.91 AOA	▲ 2660.88	
<b>Unidades de Participação</b>	<b>678,120.00 AOA</b>	<b>500</b>	<b>2,822,725.00 AOA</b>	<b>2,500.00 AOA</b>	<b>30,597,260.00 AOA</b>	<b>-</b>	<b>▲ 983.96</b>	<b>34,098,105.00 AOA</b>	<b>3,000 AOA</b>	<b>-</b>	<b>NA</b>	
BFAQUPVC	397,507.50 AOA	250	-	-	-	-	▲ 0.00	-	250	-	NA	
BFAQUPVD	280,612.50 AOA	250	2,822,725.00 AOA	2,500	1,150,530.00 AOA	1,000	▼ -59.24	4,253,867.50 AOA	3,750	-	NA	
BFAOUPVG	-	-	-	-	25,444,250.00 AOA	25,000	▲ 0.00	25,444,250.00 AOA	25,000	-	NA	
BFAOUPVF	-	-	-	-	4,002,480.00 AOA	4,000	▲ 0.00	4,002,480.00 AOA	4,000	-	NA	
<b>Bilhetes do Tesouro</b>	-	-	-	-	-	-	▲ 0.00	-	-	-	NA	
BT - 28 dias	-	-	-	-	-	-	▲ 0.00	-	-	-	NA	
BT - 91 dias	-	-	-	-	-	-	▲ 0.00	-	-	-	NA	
BT - 182 dias	-	-	-	-	-	-	▲ 0.00	-	-	-	NA	
BT - 364 dias	-	-	-	-	-	-	▲ 0.00	-	-	-	NA	
<b>Obrigações do Tesouro</b>	<b>19,850,657,459.59 AOA</b>	<b>95,699</b>	<b>1,132,712,110.00 AOA</b>	<b>12,401</b>	<b>26,849,627,543.93 AOA</b>	<b>42,602</b>	<b>▲ 227.38</b>	<b>188,882,209,452.19 AOA</b>	<b>1,284,621</b>	<b>972,503,910.91 AOA</b>	<b>▲ 2660.88</b>	
OT-TX	14,707,469,559.59 AOA	18,860	-	-	25,906,406,133.93 AOA	30,981	▲ 0.00	78,827,651,942.19 AOA	104,071	972,503,910.91 AOA	▲ 2563.89	
OT-NR	5,143,187,900.00 AOA	76,839	1,132,712,110.00 AOA	12,401	943,221,410.00 AOA	11,621	▼ -16.73	110,054,557,510.00 AOA	1,180,550	-	NA	
OT-BT364	-	-	-	-	-	-	▲ 0.00	-	-	-	NA	





1.3 Volume Negociado (Quantidade) Turnover											
	Ago		Set		Out		MoM Δ (%)	YTD	YoY	YoY Δ (%)	
<b>Mercado de Bolsa de Títulos do Tesouro (MBTT)</b>	375,074	1.379%	323,351	0.830%	302,091	0.770%	▼ -6.57	4,348,493	NA	750,574	▼ -59.75
<b>Bilhetes do Tesouro</b>	0	0.000%	0	0.000%	0	0.000%	▬ 0.00	1,091,641	NA	250,578	▼ -100.00
BT - 28 dias	0	0.000%	0	0.000%	0	0.000%	▬ 0.00	0	NA	0	NA
BT - 91 dias	0	0.000%	0	0.000%	0	0.000%	▬ 0.00	0	NA	0	NA
BT - 182 dias	0	0.000%	0	0.000%	0	0.000%	▬ 0.00	0	NA	0	NA
BT - 364 dias	0	0.000%	0	0.000%	0	0.000%	▬ 0.00	1,091,641	NA	250,578	▼ -100.00
<b>Obrigações do Tesouro</b>	375,074	1.379%	323,351	0.830%	302,091	0.770%	▼ -6.57	3,256,852	NA	252,022	▲ 19.87
OT-TX	48,153	0.177%	79,222	0.203%	77,379	0.197%	▼ -2.33	823,578	NA	126,758	▼ -38.96
OT-NR	326,921	1.202%	244,129	0.627%	224,712	0.573%	▼ -7.95	2,433,274	NA	125,264	▲ 79.39
OT-BT364	0	0.000%	0	0.000%	0	0.000%	▬ 0.00	0	NA	0	NA
<b>Mercado de Registo de Operações sobre Valores Mobiliários (MROV)</b>	95,699	0.352%	12,401	0.032%	42,602	0.109%	▲ 243.54	1,321,842	NA	247,974	▼ -82.82
<b>Bilhetes do Tesouro</b>	0	0.000%	0	0.000%	0	0.000%	▬ 0.00	0	NA	226,717	▼ -100.00
BT - 28 dias	0	0.000%	0	0.000%	0	0.000%	▬ 0.00	0	NA	0	NA
BT - 91 dias	0	0.000%	0	0.000%	0	0.000%	▬ 0.00	0	NA	0	NA
BT - 182 dias	0	0.000%	0	0.000%	0	0.000%	▬ 0.00	0	NA	0	NA
BT - 364 dias	0	0.000%	0	0.000%	0	0.000%	▬ 0.00	0	NA	226,717	▼ -100.00
<b>Obrigações do Tesouro</b>	95,699	0.352%	12,401	0.032%	42,602	0.109%	▲ 243.54	1,321,842	NA	21,257	▲ 100.41
OT-TX	18,860	0.069%	0	0.000%	30,981	0.079%	▬ 0.00	114,419	NA	13,599	▲ 127.82
OT-NR	76,839	0.283%	12,401	0.032%	11,621	0.030%	▼ -6.29	1,207,423	NA	7,658	▲ 51.75
OT-BT364	0	0.000%	0	0.000%	0	0.000%	▬ 0.00	0	NA	0	NA

  

1.4 Montante Negociado   Turnover (por ano de vencimento)											
	Ago		Set		Out		MoM Δ (%)	YTD	YoY	YoY Δ (%)	NA
<b>Mercado de Bolsa de Títulos do Tesouro (MBTT)</b>											
2019	-	AOA 0.00%	-	AOA 0.00%	-	AOA 0.00%	▬ 0.00	-	AOA NA	762,281,654.34 AOA	▼ -100.00
2020	11,013,268,757.89 AOA	0.05%	28,981,692,028.23 AOA	0.23%	38,417,543,506.72 AOA	0.71%	▲ 32.56	294,583,412,503.03 AOA	NA	54,761,895,395.88 AOA	▼ -29.85
2021	32,224,423,756.28	0.47%	19,480,572,863.30	0.20%	9,898,091,993.49 AOA	0.07%	▼ -49.19	229,502,366,490.79 AOA	NA	38,093,491,374.06	▼ -74.02
2022	17,113,646,975.12 AOA	2.50%	14,984,432,987.55 AOA	2.43%	21,730,600,662.19 AOA	1.63%	▲ 45.02	201,314,076,340.81 AOA	NA	29,422,789,550.90 AOA	▼ -26.14
2023	3,301,603,483.23	0.64%	7,115,528,802.46	1.12%	26,193,762,911.63 AOA	2.08%	▲ 268.12	159,165,585,485.61 AOA	NA	12,331,938,221.08	▲ 112.41
2024	18,692,733,678.09 AOA	1.86%	17,698,137,301.15 AOA	1.44%	13,932,693,970.97 AOA	4.19%	▼ -21.28	123,902,389,855.04 AOA	NA	17,967,311,038.52 AOA	▼ -22.46
2025	451,112,692.80	0.50%	-	0.00%	2,888,013,551.96 AOA	2.71%	▬ 0.00	9,457,999,559.84 AOA	NA	-	NA

  

1.5 Preço Médio dos Negócios Realizados											
	Ago		Set		Out		Spread	Preço Médio Anual			
	Compra	Venda	Compra	Venda	Compra	Venda		Compra	Venda		
<b>Mercado de Bolsa de Títulos do Tesouro (MBTT)</b>											
<b>Bilhetes do Tesouro</b>							NA	NA	NA		
BT - 28 dias							NA	NA	NA		
BT - 91 dias							NA	NA	NA		
BT - 182 dias							NA	NA	NA		
BT - 364 dias							NA	15.26	14.79		
<b>Obrigações do Tesouro Indexadas</b>							NA	NA	NA		
2020	99.83	108.00	99.53	101.68	98.81	100.58	1.77	99.40	102.94		
2021		107.57		108.83		108.53	NA	100.72	106.49		
2022		110.93		112.11	107.60	110.76	3.17	99.92	107.00		
2023		105.00	104.19	112.13	101.52	109.91	8.39	99.74	107.46		
2024	105.00	106.20	107.44	110.26	114.12	111.80	2.32	102.12	106.78		
2025					114.93	114.93	0.00	108.17	110.12		
<b>Obrigações do Tesouro Não Indexadas</b>							NA	NA	NA		
2018							NA	NA	NA		
2019							NA	NA	NA		
2020			96.18			100.00	NA	95.63	99.38		
2021	93.62	96.17	92.84	95.66	94.32	96.87	2.55	90.95	94.52		
2022	86.70	92.55	85.06	92.80	87.66	91.98	4.32	86.07	88.52		
2023	75.84	86.06	78.38	88.69	80.84	90.15	9.31	82.38	85.25		
2024	75.06		71.47			72.77	NA	81.99	76.91		
2025							NA	105.75	106.63		

