



| Confiança e Transparência |

RELATÓRIO MENSAL: Mercados BODIVA

NOVEMBRO DE 2022

Sky Business Tower, R. Mal. Brós Tito , 8º Andar, Nº 41, Luanda-Angola

1. NEGOCIAÇÃO	Set	Out	Nov	MoM Δ (%) ¹	YTD ²	YoY ³	YoYΔ (%) ⁴				
1.1 Montante Negociado Volume Negociado	189,361,567,554.29 Kz	1,789,010	87,910,190,691.05 Kz	682,623	181,013,172,041.79 Kz	939,809	105.91	1,365,614,208,384.40 Kz	15,096,069	91,614,689,331.94 Kz	97.58
 Mercado de Bolsa de Títulos do Tesouro (MBTT)	100,551,419,497.40 Kz	892,285	33,460,659,970.77 Kz	303,497	89,106,617,871.03 Kz	800,482	166.30	862,581,800,543.32 Kz	9,968,623	90,410,407,073.22 Kz	-1.44
Ambiente Multilateral	100,551,419,497.40 Kz	892,285	33,460,659,970.77 Kz	303,497	89,106,617,871.03 Kz	800,482	166.30	862,581,800,543.32 Kz	9,968,623	90,410,407,073.22 Kz	-1.44
Bilhetes do Tesouro	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	2,409,213,481.25 Kz	2,476,415	0.00 Kz	NA
BT - 28 dias	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
BT - 91 dias	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
BT - 182 dias	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
BT - 364 dias	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	2,409,213,481.25 Kz	2,476,415	0.00 Kz	NA
Obrigações do Tesouro	100,551,419,497.40 Kz	892,285	33,460,659,970.77 Kz	303,497	89,106,617,871.03 Kz	800,482	166.30	860,152,463,227.17 Kz	7,492,208	90,410,407,073.22 Kz	-1.44
OT-TX	12,335,180,232.20 Kz	22,762	2,900,416,495.17 Kz	4,976	8,639,019,266.93 Kz	13,416	197.85	146,635,230,936.87 Kz	271,879	23,336,101,086.82 Kz	-62.98
OT-NR	88,216,239,265.20 Kz	869,523	30,560,243,475.60 Kz	298,521	80,467,598,604.10 Kz	787,066	163.31	710,210,615,200.30 Kz	7,185,918	65,897,788,708.40 Kz	22.11
OT-BT91	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	3,306,617,090.00 Kz	34,299	1,176,517,278.00 Kz	-100.00
Ambiente Bilateral	86,290,125,158.64 Kz	510,288	33,381,425,000.00 Kz	332,863	- Kz	-	-100.00	342,761,481,629.46 Kz	2,519,249	1,204,282,258.72 Kz	-100.00
Bilhetes do Tesouro	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
BT - 28 dias	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
BT - 91 dias	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
BT - 182 dias	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
BT - 364 dias	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
Obrigações do Tesouro	86,290,125,158.64 Kz	510,288	33,381,425,000.00 Kz	332,863	- Kz	-	-100.00	342,761,481,629.46 Kz	2,519,249	1,204,282,258.72 Kz	-100.00
OT-TX	43,401,723,158.64 Kz	80,281	- Kz	-	- Kz	-	0.00	95,173,011,293.37 Kz	176,722	1,033,116,758.72 Kz	-100.00
OT-NR	42,888,402,000.00 Kz	430,007	33,381,425,000.00 Kz	332,863	- Kz	-	-100.00	247,588,470,336.09 Kz	2,342,527	171,165,500.00 Kz	-100.00
OT-BT364	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
OT-ME	18,158,083.86 Kz	16,898	15,899,400.00 Kz	15,000	- Kz	-	-100.00	37,162,093.86 Kz	34,898	0.00 Kz	NA
 Mercado de Bolsa de Unidades de Participação (MBUP)	18,158,083.86 Kz	16,898	15,899,400.00 Kz	15,000	- Kz	-	-100.00	96,997,358.64 Kz	74,836	0.00 Kz	NA
Ambiente Bilateral	18,158,083.86 Kz	16,898	15,899,400.00 Kz	15,000	- Kz	-	-100.00	96,997,358.64 Kz	74,836	0.00 Kz	NA
Unidades de Participação	18,158,083.86 Kz	16,898	15,899,400.00 Kz	15,000	- Kz	-	-100.00	96,997,358.64 Kz	74,836	0.00 Kz	NA
BFAKUFVA	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	59,835,264.78 Kz	39,938	0.00 Kz	NA
 Mercado de Bolsa de Obrigações Privadas (MBOP)	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
Ambiente Multilateral	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
SBAODOFA	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
 Mercado de Registo de Operações sobre Valores Mobiliárís	86,787,538,131.54 Kz	938,808.00	33,494,096,003.36 Kz	431,299.00	68,150,330,030.42 Kz	139,327.00	103.47	442,410,937,042.96 Kz	3,658,490.00	1,204,282,258.72 Kz	5559.00
Ambiente Bilateral	497,412,972.90 Kz	386,437	113,071,003.36 Kz	46,263	68,150,330,030.42 Kz	431,299	60172.15	136,093,055,246.57 Kz	1,449,865	1,204,282,258.72 Kz	5559.00
Unidades de Participação	452,616,180.43 Kz	386,437	54,124,847.50 Kz	46,263	25,115,726.00 Kz	24,200	-53.60	863,507,662.91 Kz	700,008	0.00 Kz	NA
BFAIUFVA	- Kz	- Kz	- Kz	- Kz	2,340,120.00 Kz	2,000	0.00	98,208,736.22 Kz	91,670	0.00 Kz	NA
BFAHUFVA	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	43,384,817.47 Kz	40,110	0.00 Kz	NA
BFAIUFVA	6,841,603.62 Kz	6,723	13,413,503.36 Kz	6,723	1,104,010.00 Kz	1,000	-91.77	55,704,390.81 Kz	39,773	0.00 Kz	NA
BFAHUFVA	11,113,000.00 Kz	11,113	23,532,652.50 Kz	23,450	11,548,696.00 Kz	11,200	-50.92	51,181,598.50 Kz	45,763	0.00 Kz	NA
BFAMUFVA	- Kz	- Kz	- Kz	- Kz	10,122,900.00 Kz	10,000	0.00	10,122,900.00 Kz	10,000	0.00 Kz	NA
Bilhetes do Tesouro	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	30,880,150.80 Kz	-	0.00 Kz	NA
BT - 28 dias	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
BT - 91 dias	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
BT - 182 dias	- Kz	- Kz	- Kz	- Kz	- Kz	- Kz	0.00	0.00 Kz	-	0.00 Kz	NA
BT - 364 dias	86,290,125,158.64 Kz	510,288	- Kz	-	- Kz	-	0.00	272,936,456,796.39 Kz	2,073,478	0.00 Kz	NA
Obrigações do Tesouro	43,401,723,158.64 Kz	80,281	33,381,425,000.00 Kz	332,863	68,125,214,304.42 Kz	115,127	104.08	227,954,193,057.48 Kz	973,007	1,204,282,258.72 Kz	5556.91
OT-TX	42,888,402,000.00 Kz	430,007	- Kz	-	24,720,763,219.42 Kz	38,522	0.00	239,109,426,716.40 Kz	1,997,000	1,033,116,758.72 Kz	2292.83
OT-NR	- Kz	-	33,381,425,000.00 Kz	332,863	7,687,583,650.00 Kz	76,605	-76.97	72,343,551,109.69 Kz	757,763	171,165,500.00 Kz	4391.32
OT-BT364	- Kz	-	- Kz	-	- Kz	-	0.00	3,872,313,000.00 Kz	789	0.00 Kz	NA
OT-ME	- Kz	-	- Kz	-	35,716,867,435.00 Kz	7,084	0.00	35,716,867,435.00 Kz	7,084	0.00 Kz	NA
Accções Ordinária	2,000,056,441.50 Kz	24,025	- Kz	-	- Kz	-	0.00	10,295,101,441.50 Kz	174,298	0.00 Kz	NA
BCIAAAAA	2,000,056,441.50 Kz	24,025	17,289,701,987.54 Kz	24,025	- Kz	-	-100.00	27,584,803,429.03 Kz	198,323	0.00 Kz	NA
 Mercado de Operações Reporte (MOR)	- Kz	-	17,289,701,987.54 Kz	24,025.00	21,103,415,695.34 Kz	211,000.00	22.06	59,371,667,190.74 Kz	668,743.00	0.00 Kz	NA
Obrigações do Tesouro	2,000,056,441.50 Kz	24,025	- Kz	-	21,103,415,695.34 Kz	211,000	0.00	44,082,021,644.70 Kz	512,842	0.00 Kz	NA
OT-TX	- Kz	-	17,289,701,987.54 Kz	24,025	- Kz	-	-100.00	17,289,701,987.54 Kz	24,025	0.00 Kz	NA
OT-NR	- Kz	-	- Kz	-	21,103,415,695.34 Kz	211,000	0.00	42,081,965,203.20 Kz	488,817	0.00 Kz	NA
OT-BT364	- Kz	-	- Kz	-	- Kz	-	0.00	0.00 Kz	-	0.00 Kz	NA
 Mercado de Bolsa de Accções (MBA)	4,395,400.00 Kz	95	3,649,433,329.39 Kz	118,883	2,652,808,445.00 Kz	85,876.00	-27.31	6,328,145,066.39 Kz	206,824.00	0.00 Kz	NA
Accções	- Kz	-	254,426,781.39 Kz	17,889	2,652,808,445.00 Kz	85,876	942.66	2,907,424,226.39 Kz	103,765	0.00 Kz	NA
BAIAAAAA	- Kz	-	- Kz	-	2,575,546,929.00 Kz	81,054	0.00	2,596,308,421.00 Kz	83,002	0.00 Kz	NA
BCGAAAAA	- Kz	-	- Kz	-	77,261,516.00 Kz	4,822	0.00	77,261,516.00 AOA	4,822	0.00 Kz	NA

1.3 Volume Negociado (Quantidade) Turnover		Set		Out		Nov		MoM Δ (%)		YTD
Mercado de Bolsa de Títulos do Tesouro (MBTT)										
	892,285	5.249%	303,497	1.399%	303,497	1.399%		0.00		7,309,413
Bilhetes do Tesouro										
BT - 28 dias	0	0.000%	0	0.000%	0	0.000%		0.00		2,475,233
BT - 91 dias	0	0.000%	0	0.000%	0	0.000%		0.00		0
BT - 182 dias	0	0.000%	0	0.000%	0	0.000%		0.00		0
BT - 364 dias	0	0.000%	0	0.000%	0	0.000%		0.00		2,475,233
Obrigações do Tesouro										
OT-TX	892,285	5.249%	303,497	1.399%	303,497	1.399%		0.00		4,834,180
OT-NR	22,762	0.134%	4,976	0.023%	4,976	0.0229%		0.00		221,302
OT-BT364	869,523	5.115%	298,521	1.376%	298,521	1.37565%		0.00		4,612,878
	0	0.000%	0	0.000%	0	0.000%		0.00		0
Mercado de Registo de Operações sobre Valores Mobiliários (MROV)										
	510,288	3.002%	332,863	1.534%	332,863	1.534%		0.00		1,497,253
Bilhetes do Tesouro										
BT - 28 dias	0	0.000%	0	0.000%	0	0.000%		0.00		0
BT - 91 dias	0	0.000%	0	0.000%	0	0.000%		0.00		0
BT - 182 dias	0	0.000%	0	0.000%	0	0.000%		0.00		0
BT - 364 dias	0	0.000%	0	0.000%	0	0.000%		0.00		0
Obrigações do Tesouro										
OT-TX	510,288	3.002%	332,863	1.534%	332,863	1.534%		0.00		1,497,253
OT-NR	80,281	0.472%	0	0.000%	0	0.000%		0.00		127,290
OT-BT364	430,007	2.530%	332,863	1.534%	332,863	1.534%		0.00		1,369,963
	0	0.000%	0	0.000%	0	0.000%		0.00		0

1.4 Montante Negociado Turnover (por ano de vencimento)		Set		Out		Nov		MoM Δ (%)		YTD
Mercado de Bolsa de Títulos do Tesouro (MBTT)										
2019	- Kz	0.00%	- Kz	0.00%	- Kz	0.00%		0.00		- Kz
2020	- Kz	0.00%	- Kz	0.00%	- Kz	0.00%		0.00		36,057,170,852.47 Kz
2021	- Kz	0.00%	- Kz	0.00%	- Kz	0.00%		0.00		42,878,852,047.82 Kz
2022	3,716,211,610.72 Kz	0.22%	460,560,124.41 Kz	0.10%	28,903,143.95 Kz	0.01%		-93.72		70,602,848,635.29 Kz
2023	29,373,508,774.11 Kz	0.47%	23,932,108,158.00 Kz	0.72%	29,626,021,225.86 Kz	0.21%		23.79		247,302,591,621.76 Kz
2024	43,531,349,900.06 Kz	5.84%	27,985,685,889.56 Kz	3.86%	45,869,877,856.38 Kz	5.85%		63.90		402,436,259,441.92 Kz
2025	20,845,589,734.02 Kz	4.80%	148,194,299.00 Kz	0.15%	5,371,732,091.27 Kz	5.32%		3524.79		56,579,510,288.26 Kz

1.5 Preço Médio dos Negócios Realizados		Set		Out		Nov		Spread		Preço Médio Anual	
Mercado de Bolsa de Títulos do Tesouro (MBTT)											
	Compra	Venda	Compra	Venda	Compra	Venda			Compra	Venda	
Bilhetes do Tesouro											
BT - 28 dias									NA	NA	
BT - 91 dias									NA	NA	
BT - 182 dias									NA	NA	
BT - 364 dias									968.49	NA	
Obrigações do Tesouro Indexadas											
2020									NA	NA	
2021									NA	NA	
2022		101.25				101.00	101.00	0.00	97.96	102.43	
2023	95.00	101.50			98.54			NA	98.38	98.72	
2024		100.67			102.00	103.00		1.00	103.98	99.48	
2025		104.00			102.00			NA	102.00	105.33	
Obrigações do Tesouro Não Indexadas											
2018									NA	NA	
2019									NA	NA	
2020									NA	NA	
2021									NA	NA	
2022	99.78	100.26	97.73	101.46	99.98			NA	99.17	100.37	
2023	100.19	102.63	99.95	102.61	101.36	103.62		2.26	99.15	101.50	
2024	100.33	101.86	101.02	102.33	101.19	102.37		1.18	96.05	98.41	
2025		104.00			102.00			NA	92.31	97.41	

