

Data da última actualização:

13-Jul-11 às 7h46

Descrição *1	Nome	Moeda	Preço *2	Variação diária (%)	Variação YTD (%)	BID	ASK	YTC/YTM (%)	Cupão (%)	Cal / Maturidade	Não Exerce Call	Duration Years	Spread (bp)	Mínimo Invest.	Montante Emitido	Rating S&P	Tipo de Colateral	ISIN
BESPL 3 3/8 02/17/15	BANCO ESPÍRITO	EUR	77.12	-2.9	-13.9	74.9	79.3	10.6	3.375	17-02-2015		3.0	833.5	50 000	1MMMM	NR	Covered	PTBLMVG0E0011
CXGD 3 5/8 07/21/14	CAIXA GERAL DEPO	EUR	81.37	-1.7	-12.7	80.0	82.8	10.6	3.625	21-07-2014		2.5	847.9	50 000	1MMMM		Covered	PTCGCFOM0015
BCPPL 4 3/4 10/29/14	BANCO COM PORTUG	EUR	82.42	-3.7	-14.4	79.3	85.5	10.1	4.750	29-10-2014		2.7	796.5	50 000	1MMMM	NR	Covered	PTBCUJTE0002
CXGD 4 5/8 06/28/12	CAIXA GERAL DEPO	EUR	94.32	-1.6	-6.0	92.8	95.8	9.4	4.625	28-06-2012		0.9	725.0	50 000	2MMMM	NR	Covered	PTCGCFTE0007
BESPL 0 05/08/13	BANCO ESPÍRITO	EUR	78.33	-2.1	-6.7	76.7	80.0	14.3	1.549	08-05-2013		0.0		50 000	500MMM	BBB-	Senior	PTBERLOM0017
BESPL 0 02/25/13	BANCO ESPÍRITO	EUR	81.75	-1.5	-3.4	80.5	83.0	14.5	2.434	25-02-2013		0.1		50 000	500MMM	BBB-	Senior	PTBLMWOM0002
BESPL 0 03/19/12	BANCO ESPÍRITO	EUR	91.44	-1.2	-0.4	90.4	92.5	13.4	1.594	19-03-2012		0.2		50 000	1MMMM	BBB-	Senior	PTBERHOM0013
BESPL 3 7/8 01/21/15	BANCO ESPÍRITO	EUR	73.00	-1.7	-12.8	71.7	74.3	13.5	3.875	21-01-2015		2.8	1130.4	50 000	750MMM	BBB-	Senior	PTBLMXOM0019
ABGSM 8 1/2 03/31/16	ABENGOA SA	EUR	101.33	0.3	7.1	101.1	101.6	8.1	8.500	31-03-2016		3.7	564.7	50 000	500MMM	B+	Senior	XSO498817542
BESPL 5 5/8 06/05/14	BANCO ESPÍRITO	EUR	75.29	-1.4	-15.3	74.3	76.3	16.6	5.625	05-06-2014		2.3	1448.9	50 000	1.75MMMM	BBB-	Senior	PTBLMNGOM0002
ELEPOR 3 3/4 06/22/15	EDP FINANCE BV	EUR	82.83	-0.2	-13.1	82.0	83.7	8.8	3.750	22-06-2015		3.4	652.9	1 000	500MMM	BBB	Senior	XSO2121295620
ELEPOR 5 7/8 02/01/16	EDP FINANCE BV	EUR	87.01	0.3		85.9	88.2	9.2	5.875	02-02-2016		3.6	673.6	100 000	750MMM	BBB	Senior	XSO586598350
CONGR 8 1/2 07/15/15	CONTI-GUMMI FIN	EUR	108.68	0.3	0.4	108.7	108.7	5.9	8.500	15-07-2015		2.6	321.9	50 000	750MMM	B	Senior	DE000A1A72A0
GE 5 1/4 05/18/15	GE CAP EUR FUND	EUR	108.11	0.1	-0.2	107.9	108.3	2.9	5.250	18-05-2015		3.5	63.7	1 000	2MMMM	AA+	Senior	XSO363471805
BESPL 0 06/26/14	BANCO ESPÍRITO	EUR	73.06	-2.1	-3.9	71.5	74.6	12.0	1.676	26-06-2014		0.1		50 000	500MMM	BBB-	Senior	PTBERPOP0013
CEMG-CAYMAN ISLA	PORTUGAL TEL FIN	EUR	97.68	-0.9	-0.9	96.8	98.5	10.4	1.744	19-09-2011		0.2	770.1	50 000	500MMM	BBB-	Senior	XSO267337473
ELEPOR 5 7/8 02/01/16	EDP FINANCE BV	EUR	83.20	0.2		82.3	84.1	10.1	5.625	08-02-2016		3.6	673.6	100 000	750MMM	BBB-	Senior	XSO587805457
RBS 7.0916 10/29/49 *1	ROYAL BK SCOTLND	EUR	87.01	0.3		85.9	88.2	9.2	5.875	01-02-2016		3.6		100 000	600MMM	BBB	Senior	XSO586598350
R28 5.169 05/29/49	RZB FIN JERSEY	EUR	77.85	1.4	20.2	77.9	77.9	9.1	7.092	29-09-2017				50 000	1.3MMMM	C	Tier-1 Capital	XSO323734961
BESPL 5.98 07/29/49	BES FINANCE LTD	EUR	73.13	1.4	7.6	73.0	73.3	12.9	5.169	16-05-2016		3.8	1046.8	50 000	500MMM	BBB-	Tier-1 Capital	XSO253262025
LLOYDS 7.718 11/29/49 *1	LLOYDS BANKING	EUR	44.52	1.2	-10.6	43.4	45.7	40.1	5.580	02-07-2014		1.9	3795.5	1 000	600MMM	BB-	Tier-1 Capital	XSO171467854
AGSBB 5 1/8 06/29/49	AGEAS HYBRID	EUR	81.15	-0.2	10.1	80.4	81.9	9.6	7.875	29-11-2013				1 000	500MMM	C	Tier-1 Capital	XSO406095637
BACR 4 3/4 03/29/49	BARCLAYS BK PLC	EUR	72.63	1.2	1.9	72.6	72.6	13.0	5.125	20-06-2016		3.9	1048.6	50 000	500MMM	BBB	Tier-1 Capital	XSO257650019
BPCCEP 6.117 10/29/49	BPCCEP	EUR	67.92	-0.7	1.4	67.4	68.4	10.5	4.750	15-03-2020		6.2	749.2	10 000	1.4MMMM	A-	Tier-1 Capital	XSO214398199
B8VA INTL PREF	B8VA INTL PREF	EUR	84.37	0.0	7.2	83.9	84.9	9.4	6.117	30-10-2017		4.6	670.6	50 000	850MMM	BBB+	Tier-1 Capital	FR0010535971
BNVASF 4.952 09/29/49	NATIXIS	EUR	80.22	0.2	6.4	79.2	81.2	9.7	4.952	20-09-2016		4.0	718.9	50 000	500MMM	A-	Tier-1 Capital	XSO266971745
KNFP 6.307 10/29/49	AMER INTL GROUP	EUR	85.13	1.5	5.9	85.0	85.3	9.5	6.307	18-10-2017		4.6	684.4	50 000	750MMM	BBB	Tier-1 Capital	FR0010531012
AIG 8.05/22/38	ABC BANK NV	EUR	98.81	-0.5	4.9	98.6	99.0	8.2	8.000	22-06-2018		5.0	543.2	50 000	750MMM	BBB	Tier-1 Capital	XSO365323608
ACAPFP 7.047 04/29/49	CL CAPITAL TRUST	EUR	96.51	-1.0	-1.8	96.0	97.0	11.1	7.047	26-04-2012		0.7	913.1	1 000	750MMM	BBB+	Tier-1 Capital	XSO146942189
RBC 8 05/29/49	RBC BANK NV	EUR	93.69	1.8	2.3	93.7	93.7	12.0	8.000	14-05-2013		11.1	524.9	1 000	1.25MMMM	B+	Tier-1 Capital	BE0943787477
BNP PARIBAS VI	BNP PARIBAS VI	EUR	97.47	-0.6	0.0	97.0	97.9	7.3	5.868	16-01-2013		1.3	543.3	1 000	700MMM	A	Tier-1 Capital	XSO160850227
SOCGEN 7.756 05/29/49	SOCIETE GENERALE	EUR	96.52	0.1	-2.0	96.0	97.0	9.6	7.756	22-05-2013		1.6	762.5	50 000	1MMMM	BBB+	Tier-1 Capital	XSO365303329
BPCCEP 9 1/4 10/29/49	BPCCEP	EUR	99.24	0.3	1.4	98.8	99.7	9.3	9.250	12-04-2015		10.2	598.0	1 000	1.5MMMM	BBB+	Tier-1 Capital	FR0010814558
ISPIW 8 3/8 10/29/49	INTESA SANPAOLO	EUR	94.11	0.1	-1.8	93.5	94.8	9.3	8.375	24-10-2019		5.3	641.0	50 000	750MMM	BBB+	Tier-1 Capital	XSO456541506
UBS 8.836 09/29/49	UBS CAPITAL SECS	EUR	104.66	-1.3	0.2	104.1	105.2	5.6	8.836	11-04-2013		1.6	367.7	50 000	1MMMM	BBB	Tier-1 Capital	XSO57283257
DB CAP TRST IV	DB CAP TRST IV	EUR	102.79	-2.2	1.0	102.2	103.3	7.4	8.000	15-05-2018		5.1	459.7	1 000	1MMMM	BBB	Tier-1 Capital	DE000A0T1305
SOCGEN 9 3/8 09/29/49	SOCIETE GENERALE	EUR	104.05	0.1	-0.8	103.5	104.6	8.6	9.375	04-09-2019		5.2	568.2	50 000	1MMMM	BBB+	Tier-1 Capital	XSO449487619
BESPL 4 1/2 12/29/49	BES FINANCE LTD	EUR	45.63	-2.7	-18.2	43.4	47.9	29.6	4.500	03-03-2015		2.5	2737.3	1 000	500MMM	BB-	Upper Tier-2 Capital	XSO2077534754
INTNED 6 3/8 05/07/27	ING VERZEKERING	EUR	91.32	0.4	3.7	91.0	91.7	8.2	6.375	07-05-2017		4.5	560.5	10 000	1MMMM	BBB-	Lower Tier-2 Capital	XSO147306501
POPSM 5.702 12/22/19	BANCO POP ESPAN	EUR	90.48	0.0	2.9	90.3	90.7	9.0	5.702	22-12-2014		2.8	674.8	50 000	336.15MMM	BBB+	Lower Tier-2 Capital	E50213790001
AUSTVB 10 06/29/49 *1	OESTER VOLKSBK	EUR	73.46	-0.6	30.6	70.7	76.3	13.1	10.000	18-06-2018				1 000	500MMM	BBB+	Tier-1 Capital	XSO359924643
ESF 6 7/8 10/21/19	ESPÍRITO SANTO F	EUR	66.27	-2.3	-4.4	64.8	67.8	13.6	6.875	21-10-2019		5.0	1069.2	100 000	400MMM	BBB-	Lower Tier-2 Capital	XSO458366071
BESPL 3 7/8 01/21/15	BANCO ESPÍRITO	EUR	73.00	-1.7	-12.8	71.7	74.3	13.5	3.875	21-01-2015		2.8	1130.4	50 000	750MMM	BBB-	Senior	PTBLMXOM0019
BCPPL 5 5/8 04/23/14	BANCO COM PORTUG	EUR	73.24	-1.0	-15.4	72.5	74.0	18.4	5.625	23-04-2014		2.2	1633.5	50 000	1MMMM	BBB-	Senior	PTBCLQON0010
BCPPL 2 3/8 01/18/12	BANCO COM PORTUG	EUR	93.25	-0.8	0.3	92.5	94.0	15.0	2.375	18-01-2012		0.5	1370.6	50 000	750MMM	BBB-	Senior	PTBCKOM0019
AIB 12 1/2 06/25/19	AIB-REPUCH	EUR	24.81		2.1	24.3	25.4	54.2	12.500	25-06-2019		2.0		50 000	868.518MM	NR	Lower Tier-2 Capital	XSO435953186
AIG 5.6 10/18/16	AMER INTL GROUP	USD	108.25	1.9	5.4	108.3	108.3	3.8	5.600	18-10-2016		4.5	199.2	1 000	750MMM	A-	Senior	US02687Q8C15
LLOYDS 7.718 11/29/49 *1	LLOYDS BANKING	USD	81.54	0.6	11.8	80.8	82.3	9.6	7.875	29-11-2013		9.9	629.0	1 000	1.25MMMM	C	Tier-1 Capital	XSO406095041
LLOYDS 6.9 10/29/49 *1	LLOYDS TSB BANK	USD	92.25	0.0	4.9	91.3	93.3	7.4	6.900	22-08-2011		12.5	381.1	1 000	1MMMM	BB+	Tier-1 Capital	XSO156372343
KNFP 9 04/29/49	NATIXIS	USD	100.75	0.0	2.8	99.5	102.0	7.7	9.000	16-04-2013		1.6	705.6	2 000	300MMM	BBB	Tier-1 Capital	FR0010607747
AGSBB 8 1/4 02/28/49	AGEAS HYBRID	USD	97.29	0.1	1.8	97.0	97.6	9.5	8.250	27-08-2013		10.9	490.8	2 000	750MMM	BBB	Tier-1 Capital	XSO346793713
BPCCEP 6 3/4 01/29/49	BPCCEP	USD	90.44	-1.6	-0.4	89.7	91.2	9.3	6.750	30-01-2012		12.5	383.0	2 000	300MMM	BBB+	Tier-1 Capital	FR0010279208
ACAPFP 7 01/29/49	CA PREF FUND TRS	USD	92.59	-1.7	-1.3	91.9	93.3	32.8	7.000	20-10-2011		12.3	392.8	1 000	1.5MMMM	BBB+	Tier-1 Capital	XSO161441000
WFCF 7 12/29/49	CREDIT AGRICOLE	USD	97.80	0.0	-1.4	97.2	98.4	8.7	7.375	19-10-2012		12.3	386.7	2 000	500MMM	BBB+	Tier-1 Capital	FR0010533554
WFCF 7 12/29/49	WELLS FARGO CAP	USD	103.27	-0.6	-0.9	102.7	103.8	5.3	7.700	26-03-2013		1.5	462.3	1 000	2.5MMMM	A-	Tier-1 Capital	US94986FAA82
PETBRA 6 3/4 01/27/41	PETROBRAS INTL	USD	108.75	-0.2		108.8	108.8	6.1	6.750	27-01-2041		13.0	240.0	2 000	1MMMM	BBB-	Senior	US71645WAS08
ABGSM 8.718 11/01/17	ABENGOA FINANCE	USD	102.00		6.9	101.0	103.0	8.2	8.875	01-11-2017		4.7	613.8	150 000	650MM	B+	Senior	US6002VAC88
GGCB 4 3 03/20/12	HELLENIC REPUBLI	EUR	80.16	-0.5	-12.5	78.0	82.3	36.5	4.300	20-03-2012		0.53	#N/A	1 000	14.5MMMM	CCC	Senior	GR010021236
GGCB 6 07/19/12	HELLENIC REPUBLI	EUR	49.45	-0.1	-24.1	47.8	51.1	18.6	6.000	19-07-2012		4.42	1510.6	1 000	15.5MMMM	CCC	Senior	GR012403100
PGCB 5 06/15/12	PORTUGUESE OT'S	EUR	93.54	-1.1		92.5	94.6	11.0	5.000	15-06-2012		0.81	941.9	0	10.163MMMM	CCC	Senior	PTOTEKOE0003
PGCB 5.45 09/23/13	PORTUGUESE OT'S	EUR	80.77	-1.8	-22.1	79.4	82.2	15.7	5.450	23-09-2013		1.72	1370.5	0	9.738MMMM	BBB-	Senior	PTOTEGOE0009
PGCB 4 3/8 06/16/14	PORTUGUESE OT'S	EUR	70.65	-1.8	-28.8	69.9	71.9	17.5	4.375	16-06-2014		2.34	1537.0	0	6.07MMMM	BBB-	Senior	PTOTE10E0010
GGCB 4.6 05/20/13	HELLENIC REPUBLI	EUR	68.31	-0.1	-16.9	66.9	69.7	27.7	4.600	20-05-2013		1.38	#N/A	1 000	9.079MMMM	CCC	Senior	GR0124021592
IRISH 5 04/18/13	IRISH GOVT	EUR	85.04	2.1	-15.5	79.7	86.9	13.9	5.000	18-04-2013		1.46	1195.3					