



ATHLOS CAPITAL

11/02/2025

| ISIN | Issuer | Name | Coupon | Maturity | Mdys | S&P | Fitch | Bid Price | Ask Price | Bid Yield | Ask Yield | Outstanding | Min |
|--|--------------------|-----------------|---------|----------|------|------|-------|-----------|-----------|-----------|-----------|-------------|--------|
|  CY SOVEREIGN | | | | | | | | | | | | | |
| XS1314321941 | REPUBLIC OF CYPRUS | CYPRUS 25 | 4.25% | 4/11/25 | A3 | A- | A- | 101.50 | 101.75 | 2.12% | 1.78% | 1000m | 1k |
| XS2297209293 | REPUBLIC OF CYPRUS | CYPRUS 26 | 0.00% | 9/2/26 | A3 | A- | A- | 97.75 | 98.25 | 2.33% | 1.80% | 1000m | 1k |
| XS2157184255 | REPUBLIC OF CYPRUS | CYPRUS 27 | 1.500% | 16/4/27 | A3 | A- | A- | 98.25 | 98.75 | 2.34% | 2.09% | 1250m | 1k |
| XS1883942648 | REPUBLIC OF CYPRUS | CYPRUS 28 | 2.375% | 25/9/28 | A3 | A- | A- | 99.50 | 100.00 | 2.52% | 2.37% | 1500m | 1k |
| XS2105095777 | REPUBLIC OF CYPRUS | CYPRUS 30 | 0.625% | 21/1/30 | A3 | A- | A- | 91.25 | 91.75 | 2.53% | 2.42% | 1000m | 1k |
| XS2849767202 | REPUBLIC OF CYPRUS | CYPRUS 31 | 3.250% | 27/6/31 | A3 | A- | A- | 103.25 | 104.00 | 2.69% | 2.56% | 1000m | 1k |
| XS2434393968 | REPUBLIC OF CYPRUS | CYPRUS 32 | 0.95% | 20/1/32 | A3 | A- | A- | 89.00 | 89.75 | 2.71% | 2.58% | 1000m | 1k |
| XS2610236445 | REPUBLIC OF CYPRUS | CYPRUS 33 | 4.13% | 13/4/33 | A3 | A- | A- | 109.50 | 110.50 | 2.81% | 2.67% | 1000m | 1k |
| XS1956050923 | REPUBLIC OF CYPRUS | CYPRUS 34 | 2.750% | 26/2/34 | A3 | A- | A- | 99.00 | 100.00 | 2.88% | 2.75% | 1100m | 1k |
| XS2105097393 | REPUBLIC OF CYPRUS | CYPRUS 40 | 1.250% | 21/1/40 | A3 | A- | A- | 76.00 | 77.00 | 3.31% | 3.21% | 1250m | 1k |
| XS1989383788 | REPUBLIC OF CYPRUS | CYPRUS 49 | 2.750% | 3/2/49 | A3 | A- | A- | 89.00 | 90.00 | 3.43% | 3.36% | 1000m | 1k |
| XS2157183950 | REPUBLIC OF CYPRUS | CYPRUS 50 | 2.250% | 16/4/50 | A3 | A- | A- | 78.00 | 79.00 | 3.59% | 3.52% | 500m | 1k |
|  GGBs | | | | | | | | | | | | | |
| GR0118017657 | HELLENIC REPUBLIC | GGB 25 | 3.375% | 15/2/25 | Ba1 | BBB- | BBB- | 99.98 | 100.08 | 6.81% | -10.89% | 3000m | 1k |
| GR0114032577 | HELLENIC REPUBLIC | GGB 02 26 | 0% | 12/2/26 | Ba1 | BBB- | BBB- | 97.85 | 98.10 | 2.20% | 1.94% | 4500m | 1k |
| GR0118019679 | HELLENIC REPUBLIC | GGB 07 26 | 1.875% | 23/7/26 | Ba1 | BBB- | BBB- | 99.65 | 99.85 | 2.12% | 1.98% | 2500m | 1k |
| GR0118020685 | HELLENIC REPUBLIC | GGB 27 | 2.00% | 22/4/27 | Ba1 | BBB- | BBB- | 99.50 | 99.80 | 2.24% | 2.09% | 3500m | 1k |
| GR0124034688 | HELLENIC REPUBLIC | GGB 28 | 3.75% | 30/1/28 | Ba1 | BBB- | BBB- | 104.15 | 104.50 | 2.28% | 2.16% | 5963m | 0.001k |
| GR0114033583 | HELLENIC REPUBLIC | GGB 28 | 3.875% | 15/6/28 | Ba1 | BBB- | BBB- | 104.85 | 105.15 | 2.34% | 2.25% | 2500m | 1k |
| GR0124035693 | HELLENIC REPUBLIC | GGB 29 | 3.875% | 12/3/29 | Ba1 | BBB- | BBB- | 105.50 | 105.70 | 2.44% | 2.39% | 4000m | 1k |
| GR0124036709 | HELLENIC REPUBLIC | GGB 30 | 1.50% | 18/6/30 | Ba1 | BBB- | BBB- | 94.50 | 94.70 | 2.62% | 2.57% | 5500m | 1k |
| GR0124037715 | HELLENIC REPUBLIC | GGB 31 | 0.750% | 18/6/31 | Ba1 | BBB- | BBB- | 88.25 | 88.70 | 2.80% | 2.71% | 6000m | 1k |
| GR0124038721 | HELLENIC REPUBLIC | GGB 32 | 1.75% | 18/6/32 | Ba1 | BBB- | BBB- | 92.30 | 92.70 | 2.93% | 2.87% | 3000m | 1k |
| GR0128015725 | HELLENIC REPUBLIC | GGB 33 | 3.90% | 30/1/33 | Ba1 | BBB- | BBB- | 106.25 | 106.60 | 3.01% | 2.96% | 6091m | 0.001k |
| GR0124039737 | HELLENIC REPUBLIC | GGB 33 | 4.25% | 15/6/33 | Ba1 | BBB- | BBB- | 108.85 | 109.10 | 3.03% | 3.00% | 3500m | 1k |
| GR0124040743 | HELLENIC REPUBLIC | GGB 34 | 3.375% | 15/6/34 | Ba1 | BBB- | BBB- | 102.00 | 102.15 | 3.12% | 3.10% | 4000m | 1k |
| GR0128016731 | HELLENIC REPUBLIC | GGB 35 | 1.88% | 4/2/35 | Ba1 | BBB- | BBB- | 88.90 | 89.30 | 3.19% | 3.14% | 4500m | 1k |
| GR0124041758 | HELLENIC REPUBLIC | GGB 35 | 3.625% | 15/6/35 | Ba1 | BBB- | BBB- | 103.40 | 103.60 | 3.23% | 3.21% | 4000m | 1k |
| GR0133011248 | HELLENIC REPUBLIC | GGB 37 | 4.00% | 30/1/37 | Ba1 | BBB- | BBB- | 106.70 | 107.25 | 3.31% | 3.26% | 4805m | 0.001k |
| GR0128017747 | HELLENIC REPUBLIC | GGB 38 | 4.375% | 18/7/38 | Ba1 | BBB- | BBB- | 109.35 | 109.90 | 3.49% | 3.44% | 3500m | 1k |
| GR0138015814 | HELLENIC REPUBLIC | GGB 42 | 4.20% | 30/1/42 | Ba1 | BBB- | BBB- | 107.20 | 107.90 | 3.62% | 3.57% | 4604m | 0.001k |
| GR0138017836 | HELLENIC REPUBLIC | GGB 52 | 1.88% | 24/1/52 | Ba1 | BBB- | BBB- | 69.75 | 70.50 | 3.66% | 3.60% | 3500m | 1k |
| GR0138018842 | HELLENIC REPUBLIC | GGB 54 | 4.13% | 15/6/54 | Ba1 | BBB- | BBB- | 105.25 | 105.75 | 3.82% | 3.80% | 3000m | 1k |
| GR0000000010 | HELLENIC REPUBLIC | GGB 10 42 | 0.000% | 15/10/42 | | BBB- | | 0.24 | 0.29 | WARRANT | | 62383m | 0.1k |
| GR/CY FINANCIALS | | | | | | | | | | | | | |
| Senior | | | | | | | | | | | | | |
| XS2562213145 | ALPHA BANK | *ALPHA 27-26 | 7.50% | 16/6/27 | Baa3 | BB+ | | 105.75 | 106.75 | 3.03% | 2.30% | 450m | 100k |
| XS2388172855 | ALPHA BANK | *ALPHA 28-27 | 2.25% | 23/3/28 | Baa3 | BB+ | | 99.00 | 100.00 | 2.74% | 2.25% | 500m | 100k |
| XS2640904319 | ALPHA BANK | *ALPHA 29-28 | 6.875% | 27/6/29 | Baa3 | BB+ | | 110.75 | 111.75 | 3.43% | 3.14% | 500m | 100k |
| XS2761146468 | ALPHA BANK | *ALPHA 30-29 | 5.000% | 12/5/30 | Baa3 | BB+ | | 105.75 | 106.75 | 3.51% | 3.27% | 400m | 100k |
| XS2559486019 | PIRAEUS BANK | *TPEIR 27-26 | 8.25% | 18/1/27 | Baa3 | BB | | 105.00 | 106.00 | 2.87% | 1.86% | 350m | 100k |
| XS2400040460 | PIRAEUS BANK | *TPEIR 27-26 | 3.875% | 3/11/27 | Baa3 | BB | | 101.00 | 102.00 | 3.26% | 2.66% | 500m | 100k |
| XS2644936259 | PIRAEUS BANK | *TPEIR 28-27 | 7.250% | 13/7/28 | Baa3 | BB | | 108.50 | 109.50 | 3.50% | 3.09% | 500m | 100k |
| XS2728486536 | PIRAEUS BANK | *TPEIR 29-28 | 6.750% | 5/12/29 | Baa3 | BB | | 111.25 | 112.25 | 3.54% | 3.27% | 500m | 100k |
| XS2845167613 | PIRAEUS BANK | *TPEIR 29-28 | 4.625% | 17/7/29 | Baa3 | BB | | 103.25 | 104.25 | 3.81% | 3.56% | 650m | 100k |
| XS2802909478 | PIRAEUS BANK | *TPEIR 30-29 | 5.000% | 16/4/30 | Baa3 | BB | | 105.25 | 106.25 | 3.62% | 3.37% | 500m | 100k |
| XS2237982769 | NBG | *ETEGA 26-25 | 2.75% | 8/10/26 | Baa2 | BB+ | BB+ | 99.25 | 100.25 | 4.26% | 2.20% | 500m | 100k |
| XS2558592932 | NBG | *ETEGA 27-26 | 7.25% | 22/11/27 | Baa2 | BB+ | BB+ | 107.25 | 108.25 | 2.98% | 2.43% | 500m | 100k |
| XS2756298639 | NBG | *ETEGA 29-28 | 4.50% | 29/1/29 | Baa2 | BB+ | BB+ | 103.25 | 104.25 | 3.33% | 2.98% | 600m | 100k |
| XS2940309649 | NBG | *ETEGA 30-29 | 3.50% | 19/11/30 | Baa2 | BB+ | BB+ | 100.25 | 101.25 | 3.44% | 3.21% | 650m | 100k |
| XS2338193019 | EUROBANK | *EUROB 27-26 | 2.00% | 5/5/27 | Baa2 | BB+ | BB+ | 98.25 | 99.25 | 3.48% | 2.63% | 500m | 100k |
| XS2385386029 | EUROBANK | *EUROB 28-27 | 2.25% | 14/3/28 | Baa2 | BB+ | BB+ | 98.00 | 99.00 | 3.26% | 2.75% | 500m | 100k |
| XS2579816146 | EUROBANK | *EUROB 29-28 | 7.00% | 26/1/29 | Baa2 | BB+ | BB+ | 110.00 | 111.00 | 3.38% | 3.04% | 500m | 100k |
| XS2724510792 | EUROBANK | *EUROB 29-28 | 5.875% | 28/11/29 | Baa2 | BB+ | BB+ | 108.25 | 109.25 | 3.51% | 3.24% | 500m | 100k |
| XS2904504979 | EUROBANK | *EUROB 30-29 | 4.000% | 24/9/30 | Baa2 | BB+ | BB+ | 102.00 | 103.00 | 3.52% | 3.28% | 850m | 100k |
| XS2956845262 | EUROBANK | *EUROB 30-29 | 3.250% | 12/3/30 | Baa2 | BB+ | BB+ | 98.75 | 99.75 | 3.58% | 3.32% | 600m | 100k |
| XS2806452145 | EUROBANK | *EUROB 31-30 | 4.875% | 30/4/31 | Baa2 | BB+ | BB+ | 106.25 | 107.25 | 3.54% | 3.33% | 500m | 100k |
| XS2355059168 | BANK OF CYPRUS | *BOCYCY 27-26 | 2.50% | 24/6/27 | Ba1 | BBB- | | 98.75 | 99.75 | 3.45% | 2.68% | 300m | 100k |
| XS2648493570 | BANK OF CYPRUS | *BOCYCY 28-27 | 7.375% | 25/7/28 | Ba1 | BBB- | | 108.75 | 109.75 | 3.56% | 3.15% | 350m | 100k |
| XS2801451571 | BANK OF CYPRUS | *BOCYCY 29-28 | 5.000% | 2/5/29 | Ba1 | BBB- | | 103.75 | 104.75 | 3.73% | 3.41% | 300m | 100k |
| XS2900351987 | HELLENIC BANK | *HBCY 26-25 | 4.000% | 17/9/26 | Ba1 | | BBB- | 100.25 | 100.75 | 3.51% | 2.67% | 100m | 100k |
| Tier 2 | | | | | | | | | | | | | |
| XS2111230285 | ALPHA BANK | *ALPHA 30-25 | 4.25% | 13/2/30 | Ba2 | B- | | 100.00 | 100.10 | #NUM! | #NUM! | 500m | 100k |
| XS2307437629 | ALPHA BANK | *ALPHA 31-26 | 5.50% | 11/6/31 | Ba2 | B- | | 101.75 | 102.75 | 4.10% | 3.33% | 500m | 100k |
| XS2835739660 | ALPHA BANK | *ALPHA 34-29 | 6.00% | 13/9/34 | Ba2 | B- | | 106.75 | 107.75 | 4.25% | 4.01% | 500m | 100k |
| XS2121408996 | PIRAEUS BANK | *TPEIR 30-25 | 5.50% | 19/2/30 | Ba3 | CCC+ | | 99.50 | 100.50 | 34.32% | -23.60% | 500m | 100k |
| XS2747093321 | PIRAEUS BANK | *TPEIR 34-29 | 7.25% | 17/1/29 | Ba3 | CCC+ | | 110.75 | 111.75 | 4.22% | 3.96% | 500m | 100k |
| XS2901369897 | PIRAEUS BANK | *TPEIR 35-30 | 5.375% | 18/9/35 | Ba3 | CCC+ | | 103.50 | 104.50 | 4.61% | 4.41% | 650m | 100k |
| XS2595343059 | NBG | *ETEGA 34-28 | 8.00% | 10/3/34 | Ba2 | | | 114.00 | 115.00 | 3.14% | 2.83% | 500m | 100k |
| XS2790334184 | NBG | *ETEGA 35-30 | 5.875% | 28/6/35 | Ba2 | | | 107.00 | 108.00 | 4.32% | 4.11% | 500m | 100k |
| XS2562543442 | EUROBANK | *EUROB 32-27 | 10.00% | 6/12/32 | Ba2 | BB- | BB- | 116.25 | 117.25 | 3.79% | 3.45% | 300m | 100k |
| XS2752471206 | EUROBANK | *EUROB 34-29 | 6.25% | 25/4/34 | Ba2 | BB- | BB- | 108.00 | 109.00 | 4.02% | 3.75% | 300m | 100k |
| XS2987792269 | EUROBANK | *EUROB 35-29 | 4.25% | 30/1/35 | Ba2 | BB- | BB- | 99.50 | 100.50 | 4.36% | 4.14% | 559m | 100k |
| XS2333299612 | BANK OF CYPRUS | *BOCHLN 31-26 | 6.625% | 23/10/31 | Ba2 | B- | | 102.75 | 103.75 | 4.19% | 3.34% | 300m | 100k |
| XS2597995112 | HELLENIC BANK | *HBCY 33-28 | 10.25% | 14/6/33 | Ba2 | | BB | 118.50 | 119.50 | 4.17% | 3.88% | 12m | 100k |
| AT1 | | | | | | | | | | | | | |
| XS2805274326 | ALPHA BANK | *ALPHA PERP-28 | 11.875% | | B2 | | | 117.00 | 118.00 | 5.61% | 5.28% | 400m | 200k |
| XS2583633966 | ALPHA BANK | *ALPHA PERP-30 | 7.500% | | B2 | | | 106.00 | 107.00 | 6.16% | 5.94% | 300m | 200k |
| XS2354772655 | PIRAEUS BANK | *TPEIR PERP-26 | 8.75% | | B2 | CCC | | 104.50 | 105.50 | 5.21% | 4.46% | 600m | 200k |
| XS2638438510 | BANK OF CYPRUS | *BOCHLN PERP-28 | 11.875% | | B1 | | | 120.00 | 121.00 | 5.98% | 5.72% | 220m | 200k |
| GR CORPORATES | | | | | | | | | | | | | |
| XS2055106137 | OTE | HTOGA 26 | 0.875% | 24/9/26 | | BBB+ | | 96.25 | 97.25 | 3.30% | 2.64% | 500m | 100k |
| XS2199268470 | TITAN | TITKGA 27 | 2.75% | 7/9/27 | | BB+ | BB+ | 100.00 | 101.00 | 2.75% | 2.35% | 250m | 100k |
| XS28672542 | | | | | | | | | | | | | |