



# ATHLOS CAPITAL

18/02/2025

ISIN	Issuer	Name	Coupon	Maturity	Mdys	S&P	Fitch	Bid Price	Ask Price	Bid Yield	Ask Yield	Outstanding	Min
 <b>CY SOVEREIGN</b>													
XS1314321941	REPUBLIC OF CYPRUS	CYPRUS 25	4.25%	4/11/25	A3	A-	A-	101.50	101.75	2.06%	1.71%	1000m	1k
XS2297209293	REPUBLIC OF CYPRUS	CYPRUS 26	0.00%	9/2/26	A3	A-	A-	97.50	98.00	2.64%	2.10%	1000m	1k
XS2157184255	REPUBLIC OF CYPRUS	CYPRUS 27	1.500%	16/4/27	A3	A-	A-	98.00	98.50	2.47%	2.22%	1250m	1k
XS1883942648	REPUBLIC OF CYPRUS	CYPRUS 28	2.375%	25/9/28	A3	A-	A-	99.00	99.50	2.67%	2.52%	1500m	1k
XS2105095777	REPUBLIC OF CYPRUS	CYPRUS 30	0.625%	21/1/30	A3	A-	A-	90.75	91.25	2.66%	2.54%	1000m	1k
XS2849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	102.75	103.25	2.77%	2.68%	1000m	1k
XS2434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	88.50	89.25	2.80%	2.67%	1000m	1k
XS2610236445	REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	109.00	110.00	2.87%	2.74%	1000m	1k
XS1956505923	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	3.32%	3.22%	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
 <b>GGBs</b>													
GR0114032577	HELLENIC REPUBLIC	GGB 02 26	0%	12/2/26	Ba1	BBB-	BBB-	97.90	98.10	2.19%	1.98%	4500m	1k
GR0118019679	HELLENIC REPUBLIC	GGB 07 26	1.875%	23/7/26	Ba1	BBB-	BBB-	99.55	99.70	2.20%	2.09%	2500m	1k
GR0118020685	HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Ba1	BBB-	BBB-	99.35	99.65	2.31%	2.17%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Ba1	BBB-	BBB-	104.00	104.25	2.33%	2.24%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Ba1	BBB-	BBB-	104.60	104.75	2.41%	2.37%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Ba1	BBB-	BBB-	105.00	105.25	2.56%	2.50%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Ba1	BBB-	BBB-	94.00	94.30	2.73%	2.66%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Ba1	BBB-	BBB-	87.80	88.15	2.89%	2.82%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Ba1	BBB-	BBB-	91.75	92.15	3.02%	2.96%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Ba1	BBB-	BBB-	105.60	105.95	3.09%	3.04%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Ba1	BBB-	BBB-	108.15	108.40	3.12%	3.09%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Ba1	BBB-	BBB-	101.25	101.50	3.22%	3.18%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Ba1	BBB-	BBB-	88.15	88.45	3.29%	3.25%	4500m	1k
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Ba1	BBB-	BBB-	102.65	102.90	3.32%	3.29%	4000m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Ba1	BBB-	BBB-	105.70	106.15	3.41%	3.37%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Ba1	BBB-	BBB-	108.45	108.75	3.57%	3.54%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Ba1	BBB-	BBB-	105.65	106.25	3.74%	3.70%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Ba1	BBB-	BBB-	68.15	68.85	3.78%	3.73%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Ba1	BBB-	BBB-	103.25	103.75	3.94%	3.91%	3000m	1k
GRR000000010	HELLENIC REPUBLIC	GGB 10 42	0.000%	15/10/42		BBB-		0.24	0.29	WARRANT		62383m	0.1k
<b>GR/CY FINANCIALS</b>													
<b>Senior</b>													
XS2562213145	ALPHA BANK	*ALPHA 27-26	7.50%	16/6/27	Baa3	BB+		105.75	106.75	2.97%	2.23%	450m	100k
XS2388172855	ALPHA BANK	*ALPHA 28-27	2.25%	23/3/28	Baa3	BB+		99.00	100.00	2.75%	2.25%	500m	100k
XS2640904319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa3	BB+		110.75	111.75	3.41%	3.12%	500m	100k
XS2761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa3	BB+		105.75	106.75	3.51%	3.26%	400m	100k
XS2559486019	PIRAEUS BANK	*TPEIR 27-26	8.25%	28/1/27	Baa3	BB+		105.00	106.00	2.76%	1.73%	350m	100k
XS2400040460	PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa3	BB+		101.00	102.00	3.25%	2.65%	500m	100k
XS2644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa3	BB+		108.50	109.50	3.47%	3.06%	500m	100k
XS2728486536	PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa3	BB+		111.25	112.25	3.52%	3.26%	500m	100k
XS2845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa3	BB+		103.25	104.25	3.80%	3.56%	650m	100k
XS2802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa3	BB+		105.25	106.25	3.61%	3.36%	500m	100k
XS2237982769	NBG	*ETEGA 26-25	2.75%	8/10/26	Baa2	BBB-	BB+	99.25	100.25	4.32%	2.18%	500m	100k
XS2558592932	NBG	*ETEGA 27-26	7.25%	22/11/27	Baa2	BBB-	BB+	107.25	108.25	2.94%	2.38%	500m	100k
XS2756298639	NBG	*ETEGA 29-28	4.50%	29/1/29	Baa2	BBB-	BB+	103.25	104.25	3.32%	2.97%	600m	100k
XS2940309649	NBG	*ETEGA 30-29	3.50%	19/11/30	Baa2	BBB-	BB+	100.25	101.25	3.44%	3.21%	650m	100k
XS2338193019	EUROBANK	*EUROB 27-26	2.00%	5/5/27	Baa2	BBB-	BB+	98.25	99.25	3.51%	2.64%	500m	100k
XS2385386029	EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa2	BBB-	BB+	98.00	99.00	3.27%	2.76%	500m	100k
XS2579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa2	BBB-	BB+	110.00	111.00	3.36%	3.02%	500m	100k
XS2724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa2	BBB-	BB+	108.25	109.25	3.50%	3.23%	500m	100k
XS2904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa2	BBB-	BB+	102.00	103.00	3.52%	3.28%	850m	100k
XS2956845262	EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa2	BBB-	BB+	98.75	99.75	3.59%	3.32%	600m	100k
XS2806452145	EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa2	BBB-	BB+	106.25	107.25	3.53%	3.33%	500m	100k
XS2355059168	BANK OF CYPRUS	*BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		98.75	99.75	3.46%	2.69%	300m	100k
XS2648493570	BANK OF CYPRUS	*BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		108.75	109.75	3.53%	3.13%	350m	100k
XS2801451571	BANK OF CYPRUS	*BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		103.75	104.75	3.73%	3.40%	300m	100k
XS2900351987	HELLENIC BANK	*HBCY 26-25	4.000%	17/9/26	Ba1	BBB-		100.25	100.75	3.49%	2.63%	100m	100k
<b>Tier 2</b>													
XS2307437629	ALPHA BANK	*ALPHA 31-26	5.50%	11/6/31	Ba2	B-		101.75	102.75	4.08%	3.30%	500m	100k
XS2835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Ba2	B-		106.75	107.75	4.25%	4.00%	500m	100k
XS2121408996	PIRAEUS BANK	*TPEIR 30-25	5.50%	19/2/30	Ba3	B-		99.50	100.50	#NUM!	#NUM!	500m	100k
XS2747093321	PIRAEUS BANK	*TPEIR 34-29	7.25%	17/1/29	Ba3	B-		110.75	111.75	3.94%	3.94%	500m	100k
XS2901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba3	B-		103.50	104.50	4.61%	4.40%	650m	100k
XS2595343059	NBG	*ETEGA 34-28	8.00%	10/3/34	Ba2	B-		114.00	115.00	3.11%	2.80%	500m	100k
XS2790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Ba2	B-		107.00	108.00	4.31%	4.10%	500m	100k
XS2562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba2	BB-		116.25	117.25	3.75%	3.41%	300m	100k
XS2752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba2	BB-		108.00	109.00	4.01%	3.74%	300m	100k
XS2987792269	EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba2	BB-		99.50	100.50	4.36%	4.14%	559m	100k
XS2333239692	BANK OF CYPRUS	*BOCHLN 31-26	6.625%	23/10/31	Ba2	B+		102.75	103.75	4.15%	3.29%	300m	100k
XS2597995112	HELLENIC BANK	*HBCY 33-28	10.25%	14/6/33	Ba2	BB		118.50	119.50	4.14%	3.85%	12m	100k
<b>AT1</b>													
XS2805274326	ALPHA BANK	*ALPHA PERP-28	11.875%		B2			117.00	118.00	5.58%	5.24%	400m	200k
XS2583633966	ALPHA BANK	*ALPHA PERP-30	7.500%		B2			106.00	107.00	6.15%	5.94%	300m	200k
XS2354772655	PIRAEUS BANK	*TPEIR PERP-26	8.75%		B2	CCC		104.50	105.50	5.17%	4.40%	600m	200k
XS2638438510	BANK OF CYPRUS	*BOCHLN PERP-28	11.875%		B1			120.00	121.00	5.96%	5.69%	220m	200k
<b>GR CORPORATES</b>													
XS2055106137	OTE	HTOGA 26	0.875%	24/9/26		BBB+		96.25	97.25	3.33%	2.66%	500m	100k
XS2199268470	TITAN	TITKGA 27	2.75%	7/9/27		BB+		100.00	101.00	2.75%	2.34%	250m	100k
XS2867254224	HELLENIC ENERGY	ELPEGA 29	4.25%	24/7/29		BBB-		102.50	103.25	3.63%	3.45%	450m	100k
XS2337604479	METLEN	METLEN 26	2.25%	30/10/26		BB+	BB+	98.50	99.50	3.17%	2.55%	500m	100k
XS292050													