

ATHLOS CAPITAL

28/02/2025

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-	101.30	101.65	2.27%	1.76%	1000m	1k
XS2297209293	REPUBLIC OF CYPRUS	CYPRUS 26	0.00%	9/2/26	A3	A-	A-	97.75	98.25	2.44%	1.89%	1000m	1k
XS2157184255	REPUBLIC OF CYPRUS	CYPRUS 27	1.500%	16/4/27	A3	A-	A-	98.25	98.75	2.35%	2.11%	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-	91.35	91.85	2.53%	2.41%	1000m	1k
XS2849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	103.25	103.75	2.68%	2.60%	1000m	1k
XS2434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	89.15	89.85	2.70%	2.58%	1000m	1k
XS2610236445	REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	108.90	109.90	2.88%	2.75%	1000m	1k
XS1956050923	REPUBLIC OF CYPRUS	CYPRUS 34	2.750%	26/2/34	A3	A-	A-	98.90	99.75	2.89%	2.78%	1100m	1k
XS2105097393	REPUBLIC OF CYPRUS	CYPRUS 40	1.250%	21/1/40	A3	A-	A-	74.50	75.50	3.47%	3.37%	1250m	1k
XS1989383788	REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	87.50	88.50	3.53%	3.46%	1000m	1k
XS2157183950	REPUBLIC OF CYPRUS	CYPRUS 50	2.250%	16/4/50	A3	A-	A-	76.50	77.50	3.70%	3.63%	500m	1k
GGBs													
GR0114032577	HELLENIC REPUBLIC	GGB 02 26	0%	12/2/26	Ba1	BBB-	BBB-	98.05	98.20	2.09%	1.93%	4500m	1k
GR0118019679	HELLENIC REPUBLIC	GGB 07 26	1.875%	23/7/26	Ba1	BBB-	BBB-	99.70	99.85	2.09%	1.98%	2500m	1k
GR0118020685	HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Ba1	BBB-	BBB-	99.60	99.80	2.19%	2.10%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Ba1	BBB-	BBB-	104.25	104.45	2.23%	2.16%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Ba1	BBB-	BBB-	104.80	105.00	2.34%	2.28%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Ba1	BBB-	BBB-	105.15	105.55	2.51%	2.41%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Ba1	BBB-	BBB-	94.35	94.60	2.66%	2.60%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Ba1	BBB-	BBB-	88.30	88.55	2.80%	2.76%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Ba1	BBB-	BBB-	92.30	92.65	2.94%	2.88%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Ba1	BBB-	BBB-	106.00	106.30	3.04%	2.99%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Ba1	BBB-	BBB-	108.55	108.75	3.06%	3.04%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Ba1	BBB-	BBB-	101.70	101.85	3.16%	3.14%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Ba1	BBB-	BBB-	88.75	89.05	3.22%	3.18%	4500m	1k
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Ba1	BBB-	BBB-	103.15	103.30	3.26%	3.24%	4000m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Ba1	BBB-	BBB-	106.15	106.55	3.36%	3.32%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Ba1	BBB-	BBB-	108.85	109.25	3.53%	3.50%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Ba1	BBB-	BBB-	106.25	106.75	3.70%	3.66%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Ba1	BBB-	BBB-	68.50	69.25	3.76%	3.70%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Ba1	BBB-	BBB-	103.75	104.25	3.91%	3.88%	3000m	1k
GRR00000010	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	2.88%	2.13%	450m	100k
XS2388172855	ALPHA BANK	*ALPHA 28-27	2.25%	23/3/28	Baa3	BB+		99.00	100.00	2.76%	2.25%	500m	100k
XS2640904319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa3	BB+		110.75	111.75	3.39%	3.09%	500m	100k
XS2761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa3	BB+		105.85	106.75	3.47%	3.25%	400m	100k
XS2559486019	PIRAEUS BANK	*TPEIR 27-26	8.25%	28/1/27	Baa3	BB+		105.00	106.00	2.60%	1.55%	350m	100k
XS2400040460	PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa3	BB+		101.00	102.00	3.24%	2.63%	500m	100k
XS2644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa3	BB+		108.50	109.50	3.43%	3.02%	500m	100k
XS2728486536	PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa3	BB+		111.25	112.25	3.50%	3.23%	500m	100k
XS2845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa3	BB+		103.125	104.25	3.83%	3.55%	650m	100k
XS2802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa3	BB+		105.25	106.25	3.60%	3.35%	500m	100k
XS2237982769	NBG	*ETEGA 26-25	2.75%	8/10/26	Baa2	BBB-	BB+	99.25	100.25	4.42%	2.14%	500m	100k
XS2558592932	NBG	*ETEGA 27-26	7.25%	22/11/27	Baa2	BBB-	BB+	107.25	108.25	2.87%	2.31%	500m	100k
XS2756298639	NBG	*ETEGA 29-28	4.50%	29/1/29	Baa2	BBB-	BB+	103.50	104.50	3.22%	2.87%	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	3.54%	2.65%	500m	100k
XS2385386029	EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa2	BBB-	BB+	98.15	99.00	3.20%	2.76%	500m	100k
XS2579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa2	BBB-	BB+	110.00	111.00	3.33%	2.99%	500m	100k
XS2724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa2	BBB-	BB+	108.25	109.25	3.48%	3.21%	500m	100k
XS2904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa2	BBB-	BB+	102.15	103.00	3.48%	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%	3.32%	500m	100k
XS2355059168	BANK OF CYPRUS	*BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		98.85	99.75	3.40%	2.69%	300m	100k
XS2648493570	BANK OF CYPRUS	*BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		108.75	109.75	3.49%	3.08%	350m	100k
XS2801451571	BANK OF CYPRUS	*BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		103.75	104.75	3.72%	3.39%	300m	100k
XS2900351987	HELLENIC BANK	*HBCY 26-25	4.000%	17/9/26	Ba1	BBB-	BBB-	100.25	100.75	3.47%	2.56%	100m	100k
Tier 2													
XS2307437629	ALPHA BANK	*ALPHA 31-26	5.50%	11/6/31	Ba2	B-		101.85	102.75	3.97%	3.25%	500m	100k
XS2835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Ba2	B-		107.00	108.00	4.17%	3.93%	500m	100k
XS2747093321	PIRAEUS BANK	*TPEIR 34-29	7.25%	17/1/29	Ba3	B-		111.00	112.00	4.12%	3.86%	500m	100k
XS2901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba3	B-		104.00	105.00	4.50%	4.29%	650m	100k
XS2595343059	NBG	*ETEGA 34-28	8.00%	10/3/34	Ba2			114.00	115.00	3.08%	2.76%	500m	100k
XS2790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Ba2			107.60	108.50	4.18%	3.99%	500m	100k
XS2562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba2	BB-		116.25	117.25	3.70%	3.35%	300m	100k
XS2752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba2	BB-		108.00	109.00	3.99%	3.73%	300m	100k
XS2987792269	EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba2	BB-		99.60	100.50	4.34%	4.13%	559m	100k
XS2333239692	BANK OF CYPRUS	*BOCHLN 31-26	6.625%	23/10/31	Ba2	B+		102.75	103.75	4.10%	3.22%	300m	100k
XS2597995112	HELLENIC BANK	*HBCY 33-28	10.25%	14/6/33	Ba2		BB	118.50	119.50	4.10%	3.81%	12m	100k
AT1													
XS2805274326	ALPHA BANK	*ALPHA PERP-28	11.875%		B2			117.50	118.50	5.36%	5.02%	400m	200k
XS2583633966	ALPHA BANK	*ALPHA PERP-30	7.500%		B2			106.50	107.50	6.04%	5.83%	300m	200k
XS2354777265	PIRAEUS BANK	*TPEIR PERP-26	8.75%		B2	CCC		104.50	105.50	5.09%	4.32%	600m	200k
XS2638438510	BANK OF CYPRUS	*BOCHLN PERP-28	11.875%		B1			120.50	121.50	5.79%	5.53%	220m	200k
GR CORPORATES													
XS2055106137	OTE	HTOGA 26	0.875%	24/9/26		BBB+		96.25	97.25	3.37%	2.69%	500m	100k
XS2199268470	TITAN	TITKGA 27	2.75%	7/9/27		BB+	BB+	100.15	101.00	2.69%	2.34%	250m	100k
XS2867254224	HELLENIC ENERGY	ELPEGA 29	4.25%	24/7/29				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	3.18%	2.56%	500m	100k
XS2920504292	METLEN	METLEN 29	4.00%	17/10/29		BB+	BB+	101.75	102.75	3.58%	3.35%	750m	100k
XS2364001151	MOTOR OIL	MOHGA 26	2.125%	19/7/26				98					