

ATHLOS CAPITAL

17/03/2025

| 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- | 101.00 | 101.25 | 2.60% | 2.20% | 1000m | 1k |
| XS2297209293 | REPUBLIC OF CYPRUS | CYPRUS 26 | 0.00% | 9/2/26 | A3 | A- | A- | 97.75 | 98.25 | 2.57% | 1.99% | 1000m | 1k |
| XS2157184255 | REPUBLIC OF CYPRUS | CYPRUS 27 | 1.500% | 16/4/27 | A3 | A- | A- | 98.25 | 98.75 | 2.37% | 2.12% | 1250m | 1k |
| XS1883942648 | REPUBLIC OF CYPRUS | CYPRUS 28 | 2.375% | 25/9/28 | A3 | A- | A- | 98.75 | 99.25 | 2.75% | 2.60% | 1500m | 1k |
| XS2105095777 | REPUBLIC OF CYPRUS | CYPRUS 30 | 0.625% | 21/1/30 | A3 | A- | A- | 90.25 | 90.75 | 2.81% | 2.69% | 1000m | 1k |
| XS2849767202 | REPUBLIC OF CYPRUS | CYPRUS 31 | 3.250% | 27/6/31 | A3 | A- | A- | 101.50 | 102.50 | 2.98% | 2.81% | 1000m | 1k |
| XS2434393968 | REPUBLIC OF CYPRUS | CYPRUS 32 | 0.95% | 20/1/32 | A3 | A- | A- | 87.50 | 88.50 | 3.00% | 2.82% | 1000m | 1k |
| XS2610236445 | REPUBLIC OF CYPRUS | CYPRUS 33 | 4.13% | 13/4/33 | A3 | A- | A- | 106.75 | 107.75 | 3.16% | 3.03% | 1000m | 1k |
| XS1956050923 | REPUBLIC OF CYPRUS | CYPRUS 34 | 2.750% | 26/2/34 | A3 | A- | A- | 96.50 | 97.50 | 3.21% | 3.07% | 1100m | 1k |
| XS2105097393 | REPUBLIC OF CYPRUS | CYPRUS 40 | 1.250% | 21/1/40 | A3 | A- | A- | 72.00 | 73.00 | 3.74% | 3.64% | 1250m | 1k |
| XS1989383788 | REPUBLIC OF CYPRUS | CYPRUS 49 | 2.750% | 3/2/49 | A3 | A- | A- | 83.00 | 84.00 | 3.84% | 3.77% | 1000m | 1k |
| XS2157183950 | REPUBLIC OF CYPRUS | CYPRUS 50 | 2.250% | 16/4/50 | A3 | A- | A- | 73.00 | 74.00 | 3.97% | 3.89% | 500m | 1k |
| GGBs | | | | | | | | | | | | | |
| GR0114032577 | HELLENIC REPUBLIC | GGB 02 26 | 0% | 12/2/26 | Ba1 | BBB- | BBB- | 98.15 | 98.40 | 2.08% | 1.80% | 4500m | 1k |
| GR0118019679 | HELLENIC REPUBLIC | GGB 07 26 | 1.875% | 23/7/26 | Ba1 | BBB- | BBB- | 99.70 | 99.95 | 2.10% | 1.91% | 2500m | 1k |
| GR0118020685 | HELLENIC REPUBLIC | GGB 27 | 2.00% | 22/4/27 | Ba1 | BBB- | BBB- | 99.45 | 99.70 | 2.27% | 2.15% | 3500m | 1k |
| GR0124034688 | HELLENIC REPUBLIC | GGB 28 | 3.75% | 30/1/28 | Ba1 | BBB- | BBB- | 103.75 | 103.95 | 2.38% | 2.31% | 5963m | 0.001k |
| GR0114033583 | HELLENIC REPUBLIC | GGB 28 | 3.875% | 15/6/28 | Ba1 | BBB- | BBB- | 104.00 | 104.30 | 2.57% | 2.48% | 2500m | 1k |
| GR0124035693 | HELLENIC REPUBLIC | GGB 29 | 3.875% | 12/3/29 | Ba1 | BBB- | BBB- | 104.15 | 104.70 | 2.76% | 2.62% | 4000m | 1k |
| GR0124036709 | HELLENIC REPUBLIC | GGB 30 | 1.50% | 18/6/30 | Ba1 | BBB- | BBB- | 92.85 | 93.35 | 2.99% | 2.88% | 5500m | 1k |
| GR0124037715 | HELLENIC REPUBLIC | GGB 31 | 0.750% | 18/6/31 | Ba1 | BBB- | BBB- | 86.30 | 86.90 | 3.20% | 3.09% | 6000m | 1k |
| GR0124038721 | HELLENIC REPUBLIC | GGB 32 | 1.75% | 18/6/32 | Ba1 | BBB- | BBB- | 90.05 | 90.30 | 3.32% | 3.27% | 3000m | 1k |
| GR0128015725 | HELLENIC REPUBLIC | GGB 33 | 3.90% | 30/1/33 | Ba1 | BBB- | BBB- | 103.00 | 103.40 | 3.46% | 3.40% | 6091m | 0.001k |
| GR0124039737 | HELLENIC REPUBLIC | GGB 33 | 4.25% | 15/6/33 | Ba1 | BBB- | BBB- | 105.30 | 105.65 | 3.50% | 3.45% | 3500m | 1k |
| GR0124040743 | HELLENIC REPUBLIC | GGB 34 | 3.375% | 15/6/34 | Ba1 | BBB- | BBB- | 98.30 | 98.55 | 3.59% | 3.56% | 4000m | 1k |
| GR0128016731 | HELLENIC REPUBLIC | GGB 35 | 1.88% | 4/2/35 | Ba1 | BBB- | BBB- | 85.40 | 85.80 | 3.66% | 3.61% | 4500m | 1k |
| GR0124041758 | HELLENIC REPUBLIC | GGB 35 | 3.625% | 15/6/35 | Ba1 | BBB- | BBB- | 99.40 | 99.65 | 3.69% | 3.67% | 4000m | 1k |
| GR0133011248 | HELLENIC REPUBLIC | GGB 37 | 4.00% | 30/1/37 | Ba1 | BBB- | BBB- | 101.70 | 102.40 | 3.82% | 3.74% | 4805m | 0.001k |
| GR0128017747 | HELLENIC REPUBLIC | GGB 38 | 4.375% | 18/7/38 | Ba1 | BBB- | BBB- | 103.75 | 104.10 | 4.00% | 3.97% | 3500m | 1k |
| GR0138015814 | HELLENIC REPUBLIC | GGB 42 | 4.20% | 30/1/42 | Ba1 | BBB- | BBB- | 100.50 | 101.15 | 4.16% | 4.10% | 4604m | 0.001k |
| GR0138017836 | HELLENIC REPUBLIC | GGB 52 | 1.88% | 24/1/52 | Ba1 | BBB- | BBB- | 62.60 | 63.60 | 4.23% | 4.15% | 3500m | 1k |
| GR0138018842 | HELLENIC REPUBLIC | GGB 54 | 4.13% | 15/6/54 | Ba1 | BBB- | BBB- | 95.85 | 96.25 | 4.38% | 4.35% | 3000m | 1k |
| GRR000000010 | 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+ | | 105.50 | 106.50 | 2.92% | 2.14% | 450m | 100k |
| XS2388172855 | ALPHA BANK | *ALPHA 28-27 | 2.25% | 23/3/28 | Baa3 | BB+ | | 99.00 | 100.00 | 2.77% | 2.25% | 500m | 100k |
| XS2640904319 | ALPHA BANK | *ALPHA 29-28 | 6.875% | 27/6/29 | Baa3 | BB+ | | 110.50 | 111.50 | 3.42% | 3.12% | 500m | 100k |
| XS2761146468 | ALPHA BANK | *ALPHA 30-29 | 5.000% | 12/5/30 | Baa3 | BB+ | | 105.50 | 106.50 | 3.55% | 3.30% | 400m | 100k |
| XS2559486019 | PIRAEUS BANK | *TPEIR 27-26 | 8.25% | 28/1/27 | Baa3 | BB+ | | 105.00 | 106.00 | 2.31% | 1.21% | 350m | 100k |
| XS2400040460 | PIRAEUS BANK | *TPEIR 27-26 | 3.875% | 3/11/27 | Baa3 | BB+ | | 101.00 | 102.00 | 3.23% | 2.60% | 500m | 100k |
| XS2644936259 | PIRAEUS BANK | *TPEIR 28-27 | 7.250% | 13/7/28 | Baa3 | BB+ | | 108.50 | 109.50 | 3.36% | 2.94% | 500m | 100k |
| XS2728486536 | PIRAEUS BANK | *TPEIR 29-28 | 6.750% | 5/12/29 | Baa3 | BB+ | | 111.00 | 112.00 | 3.53% | 3.26% | 500m | 100k |
| XS2845167613 | PIRAEUS BANK | *TPEIR 29-28 | 4.625% | 17/7/29 | Baa3 | BB+ | | 103.00 | 104.00 | 3.85% | 3.61% | 650m | 100k |
| XS2802909478 | PIRAEUS BANK | *TPEIR 30-29 | 5.000% | 16/4/30 | Baa3 | BB+ | | 105.00 | 106.00 | 3.66% | 3.40% | 500m | 100k |
| XS2237982769 | NBG | *ETEGA 26-25 | 2.75% | 8/10/26 | Baa2 | BBB- | BB+ | 99.25 | 100.25 | 4.61% | 2.08% | 500m | 100k |
| XS2558592932 | NBG | *ETEGA 27-26 | 7.25% | 22/11/27 | Baa2 | BBB- | BB+ | 107.00 | 108.00 | 2.91% | 2.33% | 500m | 100k |
| XS2756298639 | NBG | *ETEGA 29-28 | 4.50% | 29/1/29 | Baa2 | BBB- | BB+ | 103.50 | 104.50 | 3.20% | 2.84% | 600m | 100k |
| XS2940309649 | NBG | *ETEGA 30-29 | 3.50% | 19/11/30 | Baa2 | BBB- | BB+ | 99.25 | 100.25 | 3.67% | 3.44% | 650m | 100k |
| XS2338193019 | EUROBANK | *EUROB 27-26 | 2.00% | 5/5/27 | Baa2 | BBB- | BB+ | 98.50 | 99.50 | 3.37% | 2.45% | 500m | 100k |
| XS2385386029 | EUROBANK | *EUROB 28-27 | 2.25% | 14/3/28 | Baa2 | BBB- | BB+ | 98.00 | 99.00 | 3.31% | 2.77% | 500m | 100k |
| XS2579816146 | EUROBANK | *EUROB 29-28 | 7.00% | 26/1/29 | Baa2 | BBB- | BB+ | 110.00 | 111.00 | 3.27% | 2.93% | 500m | 100k |
| XS2724510792 | EUROBANK | *EUROB 29-28 | 5.875% | 28/11/29 | Baa2 | BBB- | BB+ | 108.00 | 109.00 | 3.52% | 3.25% | 500m | 100k |
| XS2904504979 | EUROBANK | *EUROB 30-29 | 4.000% | 24/9/30 | Baa2 | BBB- | BB+ | 101.50 | 102.50 | 3.63% | 3.39% | 850m | 100k |
| XS2956845262 | EUROBANK | *EUROB 30-29 | 3.250% | 12/3/30 | Baa2 | BBB- | BB+ | 98.50 | 99.50 | 3.66% | 3.39% | 600m | 100k |
| XS2806452145 | EUROBANK | *EUROB 31-30 | 4.875% | 30/4/31 | Baa2 | BBB- | BB+ | 105.50 | 106.50 | 3.67% | 3.46% | 500m | 100k |
| XS2355059168 | BANK OF CYPRUS | *BOCYCY 27-26 | 2.50% | 24/6/27 | Ba1 | BBB- | | 98.75 | 99.75 | 3.52% | 2.70% | 300m | 100k |
| XS2648493570 | BANK OF CYPRUS | *BOCYCY 28-27 | 7.375% | 25/7/28 | Ba1 | BBB- | | 108.50 | 109.50 | 3.53% | 3.11% | 350m | 100k |
| XS2801451571 | BANK OF CYPRUS | *BOCYCY 29-28 | 5.000% | 2/5/29 | Ba1 | BBB- | | 103.75 | 104.75 | 3.70% | 3.37% | 300m | 100k |
| XS2900351987 | HELLENIC BANK | *HBCY 26-25 | 4.000% | 17/9/26 | Ba1 | | BBB- | 100.00 | 100.75 | 3.92% | 2.43% | 100m | 100k |
| Tier 2 | | | | | | | | | | | | | |
| XS2307437629 | ALPHA BANK | *ALPHA 31-26 | 5.50% | 11/6/31 | Ba2 | B- | | 101.50 | 102.50 | 4.21% | 3.38% | 500m | 100k |
| XS2835739660 | ALPHA BANK | *ALPHA 34-29 | 6.00% | 13/9/34 | Ba2 | B- | | 106.00 | 107.00 | 4.41% | 4.16% | 500m | 100k |
| XS2747093321 | PIRAEUS BANK | *TPEIR 34-29 | 7.25% | 17/1/29 | Ba3 | B- | | 110.50 | 111.50 | 4.22% | 3.95% | 500m | 100k |
| XS2901369897 | PIRAEUS BANK | *TPEIR 35-30 | 5.375% | 18/9/35 | Ba3 | B- | | 103.00 | 104.00 | 4.71% | 4.50% | 600m | 100k |
| XS2595343059 | NBG | *ETEGA 34-28 | 8.00% | 10/3/34 | Ba2 | | | 113.50 | 114.50 | 3.17% | 2.85% | 500m | 100k |
| XS2790334184 | NBG | *ETEGA 35-30 | 5.875% | 28/6/35 | Ba2 | | | 106.00 | 107.00 | 4.51% | 4.30% | 500m | 100k |
| XS2562543442 | EUROBANK | *EUROB 32-27 | 10.00% | 6/12/32 | Ba2 | | BB- | 116.00 | 117.00 | 3.69% | 3.34% | 300m | 100k |
| XS2752471206 | EUROBANK | *EUROB 34-29 | 6.25% | 25/4/34 | Ba2 | | BB- | 107.50 | 108.50 | 4.10% | 3.83% | 300m | 100k |
| XS2987792269 | EUROBANK | *EUROB 35-29 | 4.25% | 30/1/35 | Ba2 | | BB- | 98.50 | 99.50 | 4.60% | 4.36% | 559m | 100k |
| XS2333239692 | BANK OF CYPRUS | *BOCHLN 31-26 | 6.625% | 23/10/31 | Ba2 | B+ | | 102.50 | 103.50 | 4.23% | 3.31% | 300m | 100k |
| XS2597995112 | HELLENIC BANK | *HBCY 33-28 | 10.25% | 14/6/33 | Ba2 | | BB | 118.50 | 119.50 | 4.03% | 3.73% | 12m | 100k |
| AT1 | | | | | | | | | | | | | |
| XS2805274326 | ALPHA BANK | *ALPHA PERP-28 | 11.875% | | B2 | | | 116.50 | 117.50 | 5.61% | 5.27% | 400m | 200k |
| XS2583633966 | ALPHA BANK | *ALPHA PERP-30 | 7.500% | | B2 | | | 105.00 | 106.00 | 6.36% | 6.14% | 300m | 200k |
| XS2354777265 | PIRAEUS BANK | *TPEIR PERP-26 | 8.75% | | B2 | CCC | | 104.00 | 105.00 | 5.37% | 4.56% | 600m | 200k |
| XS2638438510 | BANK OF CYPRUS | *BOCHLN PERP-28 | 11.875% | | B1 | | | 118.50 | 119.50 | 6.27% | 6.00% | 220m | 200k |
| GR CORPORATES | | | | | | | | | | | | | |
| XS2055106137 | OTE | HTOGA 26 | 0.875% | 24/9/26 | | BBB+ | | 96.25 | 97.25 | 3.45% | 2.75% | 500m | 100k |
| XS2199268470 | TITAN | TITKGA 27 | 2.75% | 7/9/27 | | BB+ | BB+ | 100.15 | 101.00 | 2.69% | 2.33% | 250m | 100k |
| XS2867254224 | HELLENIC ENERGY | ELPEGA 29 | 4.25% | 24/7/29 | | | | 103.00 | 103.75 | 3.50% | 3.32% | 450m | 100k |
| XS2337604479 | METLEN | METLEN 26 | 2.25% | 30/10/26 | | BB+ | BB+ | 99.00 | 99.75 | 2.89% | 2.41% | 500m | 100k |
| XS2920504292 | METLEN | METLEN 29 | 4.00% | 17/10/29 | | BB+ | BB+ | 101.75 | 102.75 | 3.57% | 3.34% | 750m | 100k |
| XS2364001151 | MOTOR OIL | MOHGA 26 | 2.125% | 19/7/26 | | | | 98.50 | 9 | | | | |