

ATHLOS CAPITAL

02/04/2025

ISIN	Issuer	Name	Coupon	Maturity	Mdys	S&P	Fitch	Bid Price	Ask Price	Bid Yield	Ask Yield	Outstanding	Min
CY SOVEREIGN													
X51314321941	REPUBLIC OF CYPRUS	CYPRUS 25	4.25%	4/11/25	A3	A-	A-	101.00	101.25	2.48%	2.06%	1000m	1k
X52297209293	REPUBLIC OF CYPRUS	CYPRUS 26	0.00%	9/2/26	A3	A-	A-	97.75	98.25	2.70%	2.09%	1000m	1k
X52157184255	REPUBLIC OF CYPRUS	CYPRUS 27	1.500%	16/4/27	A3	A-	A-	98.25	98.75	2.39%	2.13%	1250m	1k
X51883942648	REPUBLIC OF CYPRUS	CYPRUS 28	2.375%	25/9/28	A3	A-	A-	99.25	99.75	2.60%	2.45%	1500m	1k
X52105095777	REPUBLIC OF CYPRUS	CYPRUS 30	0.625%	21/1/30	A3	A-	A-	91.25	91.75	2.59%	2.47%	1000m	1k
X52849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	102.50	103.50	2.81%	2.63%	1000m	1k
X52434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	88.00	89.00	2.92%	2.75%	1000m	1k
X52610236445	REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	107.50	108.50	3.06%	2.92%	1000m	1k
X51956050923	REPUBLIC OF CYPRUS	CYPRUS 34	2.750%	26/2/34	A3	A-	A-	97.00	98.00	3.14%	3.01%	1100m	1k
X52105097393	REPUBLIC OF CYPRUS	CYPRUS 40	1.250%	21/1/40	A3	A-	A-	72.50	73.50	3.70%	3.59%	1250m	1k
X51989383788	REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	83.50	84.50	3.81%	3.74%	1000m	1k
X52157183950	REPUBLIC OF CYPRUS	CYPRUS 50	2.250%	16/4/50	A3	A-	A-	73.50	74.50	3.93%	3.86%	500m	1k
GGBs													
GR0114032577	HELLENIC REPUBLIC	GGB 02 26	0%	12/2/26	Ba1	BBB-	BBB-	98.20	98.40	2.13%	1.89%	4500m	1k
GR0118019679	HELLENIC REPUBLIC	GGB 07 26	1.875%	23/7/26	Ba1	BBB-	BBB-	99.80	99.95	2.03%	1.91%	2500m	1k
GR0118020685	HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Ba1	BBB-	BBB-	99.75	99.90	2.13%	2.05%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Ba1	BBB-	BBB-	104.15	104.35	2.22%	2.14%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Ba1	BBB-	BBB-	104.40	104.70	2.43%	2.33%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Ba1	BBB-	BBB-	104.85	105.05	2.56%	2.51%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Ba1	BBB-	BBB-	93.90	94.20	2.77%	2.71%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Ba1	BBB-	BBB-	87.40	87.70	3.01%	2.95%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Ba1	BBB-	BBB-	91.30	91.60	3.12%	3.07%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Ba1	BBB-	BBB-	104.40	104.70	3.25%	3.21%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Ba1	BBB-	BBB-	106.80	107.10	3.29%	3.25%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Ba1	BBB-	BBB-	99.90	100.10	3.39%	3.36%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Ba1	BBB-	BBB-	86.90	87.30	3.47%	3.42%	4500m	1k
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Ba1	BBB-	BBB-	101.15	101.30	3.49%	3.47%	4000m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Ba1	BBB-	BBB-	103.50	104.00	3.63%	3.58%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Ba1	BBB-	BBB-	105.60	106.10	3.83%	3.78%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Ba1	BBB-	BBB-	102.50	103.00	3.99%	3.95%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Ba1	BBB-	BBB-	65.00	65.50	4.04%	3.99%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Ba1	BBB-	BBB-	98.25	99.00	4.23%	4.18%	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													
X52562213145	ALPHA BANK	*ALPHA 27-26	7.50%	16/6/27	Baa2	BB+		105.00	106.00	3.17%	2.36%	450m	100k
X52388172855	ALPHA BANK	*ALPHA 28-27	2.25%	23/3/28	Baa2	BB+		99.00	100.00	2.78%	2.25%	500m	100k
X52640904319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa2	BB+		110.50	111.50	3.38%	3.07%	500m	100k
X52761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa2	BB+		105.50	106.50	3.53%	3.28%	400m	100k
X52559486019	PIRAEUS BANK	*TPEIR 27-26	8.25%	28/1/27	Baa2	BB+		104.00	105.00	3.19%	2.02%	350m	100k
X52400040460	PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa2	BB+		101.00	102.00	3.21%	2.56%	500m	100k
X52644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa2	BB+		108.50	109.50	3.30%	2.87%	500m	100k
X52728486536	PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa2	BB+		111.00	112.00	3.50%	3.22%	500m	100k
X52845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa2	BB+		103.00	104.00	3.85%	3.60%	650m	100k
X52802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa2	BB+		105.00	106.00	3.64%	3.38%	500m	100k
X52237982769	NBG	*ETEGA 26-25	2.75%	8/10/26	Baa1	BBB-	BB+	99.25	100.25	4.84%	2.00%	500m	100k
X52558502932	NBG	*ETEGA 27-26	7.25%	22/11/27	Baa1	BBB-	BB+	107.00	108.00	2.80%	2.20%	500m	100k
X52756298639	NBG	*ETEGA 29-28	4.50%	29/1/29	Baa1	BBB-	BB+	103.50	104.50	3.18%	2.82%	600m	100k
X52940309649	NBG	*ETEGA 30-29	3.50%	19/11/30	Baa1	BBB-	BB+	99.75	100.75	3.56%	3.32%	650m	100k
X52338193019	EUROBANK	*EUROB 27-26	2.00%	5/5/27	Baa1	BBB-	BB+	98.50	99.50	3.43%	2.47%	500m	100k
X52385386029	EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa1	BBB-	BB+	98.00	99.00	3.33%	2.79%	500m	100k
X52579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa1	BBB-	BB+	110.00	111.00	3.22%	2.87%	500m	100k
X52724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa1	BBB-	BB+	108.00	109.00	3.50%	3.22%	500m	100k
X52904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa1	BBB-	BB+	101.50	102.50	3.63%	3.38%	850m	100k
X52956845262	EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa1	BBB-	BB+	98.50	99.50	3.67%	3.39%	600m	100k
X52806452145	EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa1	BBB-	BB+	105.50	106.50	3.67%	3.45%	500m	100k
X52355059168	BANK OF CYPRUS	*BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		98.75	99.75	3.56%	2.71%	300m	100k
X52648493570	BANK OF CYPRUS	*BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		108.50	109.50	3.47%	3.04%	350m	100k
X52801451571	BANK OF CYPRUS	*BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		103.50	104.50	3.77%	3.43%	300m	100k
X52900351987	HELLENIC BANK	*HBCY 26-25	4.000%	17/9/26	Ba1	BBB-	BBB-	100.00	100.75	3.91%	2.28%	100m	100k
Tier 2													
X52307437629	ALPHA BANK	*ALPHA 31-26	5.50%	11/6/31	Ba1	B-		101.50	102.50	4.16%	3.30%	500m	100k
X52835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Ba1	B-		106.50	107.50	4.27%	4.02%	500m	100k
X52747093321	PIRAEUS BANK	*TPEIR 34-29	7.25%	17/1/29	Ba2	B-		110.50	111.50	4.19%	3.92%	500m	100k
X52901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba2	B-		103.50	104.50	4.60%	4.39%	650m	100k
X52595343059	NBG	*ETEGA 34-28	8.00%	10/3/34	Ba1			113.00	114.00	3.27%	2.94%	500m	100k
X52790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Ba1			105.50	106.50	4.61%	4.39%	500m	100k
X52562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba1	BB-		115.50	116.50	3.78%	3.42%	300m	100k
X52752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba1	BB-		106.50	107.50	4.36%	4.08%	300m	100k
X52987792269	EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba1	BB-		98.00	99.00	4.72%	4.48%	559m	100k
X52333239692	BANK OF CYPRUS	*BOCHLN 31-26	6.625%	23/10/31	Ba2	B+		102.50	103.50	4.14%	3.18%	300m	100k
X52597995112	HELLENIC BANK	*HBCY 33-28	10.25%	14/6/33	Ba2	BB		118.00	119.00	4.11%	3.81%	12m	100k
AT1													
X52805274326	ALPHA BANK	*ALPHA PERP-28	11.875%		B2			116.00	117.00	5.70%	5.35%	400m	200k
X52583633966	ALPHA BANK	*ALPHA PERP-30	7.500%		B2			104.50	105.50	6.46%	6.24%	300m	200k
X52354777265	PIRAEUS BANK	*TPEIR PERP-26	8.75%		B2	CCC		104.00	105.00	5.26%	4.42%	600m	200k
X52638438510	BANK OF CYPRUS	*BOCHLN PERP-28	11.875%		B1			118.50	119.50	6.21%	5.94%	220m	200k
GR CORPORATES													
X52055106137	OTE	HTOGA 26	0.875%	24/9/26		BBB+		96.25	97.25	3.53%	2.80%	500m	100k
X52199268470	TITAN	TITKGA 27	2.75%	7/9/27		BB+	BB+	100.15	101.00	2.69%	2.32%	250m	100k
X52867254224	HELLENIC ENERGY	ELPEGA 29	4.25%	24/7/29				103.00	103.75	3.49%	3.31%	450m	100k
X52337604479	METLEN	METLEN 26	2.25%	30/10/26		BB+	BB+	99.00	99.75	2.90%	2.41%	500m	100k
X52920504292	METLEN	METLEN 29	4.00%	17/10/29		BB+	BB+	101.75	102.75	3.57%	3.33%	750m	100k
X52364001151	MOTOR OIL	MOHGA 26	2.125%	19/7/26				98.50					