

ATHLOS CAPITAL

24/04/2025

ISIN	Issuer	Name	Coupon	Maturity	Mdys	S&P	Fitch	Bid Price	Ask Price	Bid Yield	Ask Yield	Outstanding	Min
<div style="display: flex; align-items: center;"> CY SOVEREIGN </div>													
XS1314321941	REPUBLIC OF CYPRUS	CYPRUS 25	4.25%	4/11/25	A3	A-	A-	101.25	101.50	1.81%	1.35%	1000m	1k
XS2297209293	REPUBLIC OF CYPRUS	CYPRUS 26	0.00%	9/2/26	A3	A-	A-	98.50	99.00	1.92%	1.28%	1000m	1k
XS2157184255	REPUBLIC OF CYPRUS	CYPRUS 27	1.500%	16/4/27	A3	A-	A-	99.00	99.50	2.02%	1.76%	1250m	1k
XS1883942648	REPUBLIC OF CYPRUS	CYPRUS 28	2.375%	25/9/28	A3	A-	A-	100.00	100.50	2.37%	2.22%	1500m	1k
XS2105095777	REPUBLIC OF CYPRUS	CYPRUS 30	0.625%	21/1/30	A3	A-	A-	92.00	92.50	2.43%	2.31%	1000m	1k
XS2849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	103.50	104.50	2.63%	2.45%	1000m	1k
XS2434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	89.50	90.50	2.67%	2.50%	1000m	1k
XS2610236445	REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	109.00	110.00	2.85%	2.71%	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-	75.00	76.00	3.44%	3.34%	1250m	1k
XS1989383788	REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	85.00	86.00	3.70%	3.63%	1000m	1k
XS2157183950	REPUBLIC OF CYPRUS	CYPRUS 50	2.250%	16/4/50	A3	A-	A-	75.00	76.00	3.82%	3.75%	500m	1k
<div style="display: flex; align-items: center;"> GGBs </div>													
GR0114032577	HELLENIC REPUBLIC	GGB 02 26	0%	12/2/26	Ba1	BBB-	BBB-	98.45	98.50	1.97%	1.90%	4500m	1k
GR0118019679	HELLENIC REPUBLIC	GGB 07 26	1.875%	23/7/26	Ba1	BBB-	BBB-	99.90	100.05	1.95%	1.83%	2500m	1k
GR0118020685	HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Ba1	BBB-	BBB-	100.00	100.20	2.00%	1.90%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Ba1	BBB-	BBB-	104.50	104.75	2.06%	1.97%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Ba1	BBB-	BBB-	105.10	105.35	2.17%	2.09%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Ba1	BBB-	BBB-	105.40	105.75	2.40%	2.31%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Ba1	BBB-	BBB-	94.75	95.15	2.60%	2.52%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Ba1	BBB-	BBB-	88.35	88.65	2.84%	2.78%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Ba1	BBB-	BBB-	92.20	92.50	2.98%	2.93%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Ba1	BBB-	BBB-	105.40	105.75	3.11%	3.06%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Ba1	BBB-	BBB-	107.75	108.05	3.15%	3.11%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Ba1	BBB-	BBB-	100.90	101.15	3.26%	3.23%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Ba1	BBB-	BBB-	88.00	88.40	3.33%	3.28%	4500m	1k
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Ba1	BBB-	BBB-	102.00	102.35	3.39%	3.35%	4000m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Ba1	BBB-	BBB-	104.50	104.90	3.52%	3.48%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Ba1	BBB-	BBB-	106.80	107.20	3.71%	3.68%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Ba1	BBB-	BBB-	104.00	104.75	3.87%	3.81%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Ba1	BBB-	BBB-	65.75	66.50	3.98%	3.92%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Ba1	BBB-	BBB-	99.50	100.00	4.15%	4.12%	3000m	1k
<div style="display: flex; align-items: center;"> GR/CY FINANCIALS </div>													
<div style="display: flex; align-items: center;"> Senior </div>													
XS2562213145	ALPHA BANK	*ALPHA 27-26	7.50%	16/6/27	Baa2	BB+		104.50	105.50	3.39%	2.53%	450m	100k
XS2388172855	ALPHA BANK	*ALPHA 28-27	2.25%	23/3/28	Baa2	BB+		98.50	99.50	3.07%	2.52%	500m	100k
XS2640904319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa2	BB+		109.50	110.50	3.64%	3.32%	500m	100k
XS2761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa2	BB+		105.00	106.00	3.65%	3.39%	400m	100k
XS2559486019	PIRAEUS BANK	*TPEIR 27-26	8.25%	28/1/27	Baa2	BB+		103.50	104.50	3.45%	2.18%	350m	100k
XS2400040460	PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa2	BB+		100.50	101.50	3.52%	2.85%	500m	100k
XS2644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa2	BB+		107.50	108.50	3.65%	3.20%	500m	100k
XS2728486536	PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa2	BB+		109.00	110.00	4.01%	3.73%	500m	100k
XS2845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa2	BB+		102.50	103.50	3.97%	3.71%	650m	100k
XS2802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa2	BB+		104.00	105.00	3.89%	3.63%	500m	100k
XS2237982769	NBG	*ETEGA 26-25	2.75%	8/10/26	Baa1	BBB-	BB+	99.00	100.00	6.14%	2.70%	500m	100k
XS2558592932	NBG	*ETEGA 27-26	7.25%	22/11/27	Baa1	BBB-	BB+	106.00	107.00	3.26%	2.64%	500m	100k
XS2756298639	NBG	*ETEGA 29-28	4.50%	29/1/29	Baa1	BBB-	BB+	102.50	103.50	3.53%	3.15%	600m	100k
XS2940309649	NBG	*ETEGA 30-29	3.50%	19/11/30	Baa1	BBB-	BB+	99.00	100.00	3.74%	3.50%	650m	100k
XS2338193019	EUROBANK	*EUROB 27-26	2.00%	5/5/27	Baa1	BBB-	BB+	98.50	99.50	3.52%	2.50%	500m	100k
XS2385386029	EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa1	BBB-	BB+	97.50	98.50	3.65%	3.08%	500m	100k
XS2579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa1	BBB-	BB+	109.50	110.50	3.32%	2.97%	500m	100k
XS2724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa1	BBB-	BB+	107.00	108.00	3.75%	3.46%	500m	100k
XS2904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa1	BBB-	BB+	100.50	101.50	3.87%	3.62%	850m	100k
XS2956845262	EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa1	BBB-	BB+	97.50	98.50	3.96%	3.67%	600m	100k
XS2806452145	EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa1	BBB-	BB+	104.50	105.50	3.87%	3.65%	500m	100k
XS2355059168	BANK OF CYPRUS	*BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		98.00	99.00	4.30%	3.39%	300m	100k
XS2648493570	BANK OF CYPRUS	*BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		108.00	109.00	3.59%	3.15%	350m	100k
XS2801451571	BANK OF CYPRUS	*BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		103.00	104.00	3.93%	3.58%	300m	100k
XS2900351987	HELLENIC BANK	*HBCY 26-25	4.000%	17/9/26	Ba1	BBB-		100.00	100.75	3.91%	2.03%	100m	100k
<div style="display: flex; align-items: center;"> Tier 2 </div>													
XS2307437629	ALPHA BANK	*ALPHA 31-26	5.50%	11/6/31	Ba1	B-		100.50	101.50	5.02%	4.10%	500m	100k
XS2835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Ba1	B-		105.00	106.00	4.64%	4.38%	500m	100k
XS2747093321	PIRAEUS BANK	*TPEIR 34-29	7.25%	17/1/29	Ba2	B-		109.50	110.50	4.42%	4.14%	500m	100k
XS2901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba2	B-		101.00	102.00	5.15%	4.92%	650m	100k
XS2595343059	NBG	*ETEGA 34-28	8.00%	10/3/34	Ba1	B-		111.50	112.50	3.70%	3.36%	500m	100k
XS2790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Ba1	B-		103.00	104.00	5.17%	4.94%	500m	100k
XS2562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba1	BB-		114.50	115.50	4.03%	3.66%	300m	100k
XS2752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba1	BB-		105.00	106.00	4.76%	4.47%	300m	100k
XS2987792269	EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba1	BB-		97.00	98.00	4.97%	4.72%	559m	100k
XS233239692	BANK OF CYPRUS	*BOCHLN 31-26	6.625%	23/10/31	Ba2	B+		101.50	102.50	5.03%	4.00%	300m	100k
XS2597995112	HELLENIC BANK	*HBCY 33-28	10.25%	14/6/33	Ba2	BB		118.00	119.00	4.02%	3.71%	12m	100k
<div style="display: flex; align-items: center;"> AT1 </div>													
XS2805274326	ALPHA BANK	*ALPHA PERP-28	11.875%		B2			113.00	114.00	6.68%	6.31%	400m	200k
XS2583633966	ALPHA BANK	*ALPHA PERP-30	7.500%		B2			100.50	101.50	7.38%	7.14%	300m	200k
XS235477265	PIRAEUS BANK	*TPEIR PERP-26	8.75%		B2	CCC		102.00	103.00	6.88%	5.98%	600m	200k
XS2638438510	BANK OF CYPRUS	*BOCHLN PERP-28	11.875%		B1			115.00	116.00	7.13%	6.84%	220m	200k
<div style="display: flex; align-items: center;"> GR CORPORATES </div>													
XS2055106137	OTE	HTOGA 26	0.875%	24/9/26		BBB+		97.00	98.00	3.07%	2.33%	500m	100k
XS2199268470	TITAN	TITKA 27	2.75%	7/9/27		BB+	BB+	100.00	101.00	2.75%	2.31%	250m	100k
XS2867254224	HELLENIC ENERGY	ELPEGA 29	4.25%	24/7/29				102.00	103.00	3.73%	3.48%	450m	100k
XS2337604479	METLEN	METLEN 26	2.25%	30/10/26		BB+	BB+	98.00	98.75	3.62%	3.10%	500m	100k
XS2920504292	METLEN	METLEN 29	4.00%	17/10/29				100.50	101.50	3.87%	3.63%	750m	100k
XS2364001151	MOTOR OIL	MOHGA 26	2.125%	19/7/26				98.00	99.00	3.80%	2.96%	400m	100k
XS2314265237	PUBLIC POWER CORP	PPCGA 26	3.875%	30/3/26		BB-	BB-	99.25	100.00	4.71%	3.87%	775m	100k
XS2359929812	PUBLIC POWER CORP	PPCGA 28	3.375%	31/7/28		BB-	BB-	97.50	98.50	4.20%	3.87%	500m	100k
XS2929387996	PUBLIC POWER CORP	PPCGA 31	4.625%	31/10/31		BB-	BB-	100.00	100.75	4.62%	4.49%	600m	100k
XS2864440321	SANI/KOS	*SANIK 30	7.250%	31/7/30	Caa2		B-	100.00	101.00	7.24%	6.40%	350m	100k
XS2603999264	FRIGOLASS	FRIGOD 28	10.000%	20/4/28				22.00	28.00	173.80%	139.66%	150m	1k
CH1402968643	ATHLOS BALANCED STRATEGY AMC							98.13				25m	100k