

ATHLOS CAPITAL

25/06/2025

Issuer	Name	Coupon	Maturity	Midys	S&P	Fitch	Bid Price	Ask Price	Bid Yield	Ask Yield	Outstanding	Min
CY SOVEREIGN												
REPUBLIC OF CYPRUS	CYPRUS 25	4.25%	4/11/25	A3	A-	A-	100.50	101.00	2.76%	1.39%	1000m	1k
REPUBLIC OF CYPRUS	CYPRUS 26	0.00%	9/2/26	A3	A-	A-	98.25	98.75	2.86%	2.04%	1000m	1k
REPUBLIC OF CYPRUS	CYPRUS 27	1.500%	16/4/27	A3	A-	A-	99.00	99.50	2.07%	1.78%	1250m	1k
REPUBLIC OF CYPRUS	CYPRUS 28	2.375%	25/9/28	A3	A-	A-	100.00	100.50	2.37%	2.21%	1500m	1k
REPUBLIC OF CYPRUS	CYPRUS 30	0.625%	21/1/30	A3	A-	A-	92.25	92.75	2.44%	2.31%	1000m	1k
REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	103.00	104.00	2.70%	2.52%	1000m	1k
REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	89.50	90.50	2.72%	2.54%	1000m	1k
REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	108.50	109.50	2.89%	2.75%	1000m	1k
REPUBLIC OF CYPRUS	CYPRUS 34	2.750%	26/2/34	A3	A-	A-	98.50	99.50	2.95%	2.81%	1100m	1k
REPUBLIC OF CYPRUS	CYPRUS 40	1.250%	21/1/40	A3	A-	A-	73.50	74.50	3.62%	3.52%	1250m	1k
REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	82.50	83.50	3.89%	3.82%	1000m	1k
REPUBLIC OF CYPRUS	CYPRUS 50	2.250%	16/4/50	A3	A-	A-	73.00	74.00	3.98%	3.91%	500m	1k
GGBs												
HELLENIC REPUBLIC	GGB 02 26	0%	12/2/26	Ba1	BBB-	BBB-	98.70	98.85	2.09%	1.85%	4500m	1k
HELLENIC REPUBLIC	GGB 07 26	1.875%	23/7/26	Ba1	BBB-	BBB-	99.80	100.05	2.06%	1.83%	2500m	1k
HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Ba1	BBB-	BBB-	99.90	100.15	2.05%	1.91%	3500m	1k
HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Ba1	BBB-	BBB-	104.00	104.25	2.14%	2.05%	5963m	0.001k
HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Ba1	BBB-	BBB-	104.50	104.90	2.29%	2.15%	2500m	1k
HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Ba1	BBB-	BBB-	105.20	105.45	2.39%	2.32%	4000m	1k
HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Ba1	BBB-	BBB-	94.85	95.15	2.62%	2.55%	5500m	1k
HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Ba1	BBB-	BBB-	88.55	89.15	2.86%	2.74%	6000m	1k
HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Ba1	BBB-	BBB-	92.60	92.90	2.94%	2.89%	3000m	1k
HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Ba1	BBB-	BBB-	105.85	106.15	3.02%	2.98%	6091m	0.001k
HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Ba1	BBB-	BBB-	108.40	108.60	3.05%	3.02%	3500m	1k
HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Ba1	BBB-	BBB-	101.60	101.95	3.17%	3.12%	4000m	1k
HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Ba1	BBB-	BBB-	88.70	89.00	3.26%	3.22%	4500m	1k
HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Ba1	BBB-	BBB-	102.75	102.90	3.30%	3.28%	4000m	1k
HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Ba1	BBB-	BBB-	105.50	105.90	3.42%	3.37%	4805m	0.001k
HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Ba1	BBB-	BBB-	107.75	108.00	3.62%	3.60%	3500m	1k
HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Ba1	BBB-	BBB-	104.85	105.45	3.80%	3.75%	4604m	0.001k
HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Ba1	BBB-	BBB-	66.00	66.50	3.97%	3.93%	3500m	1k
HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Ba1	BBB-	BBB-	99.75	100.25	4.14%	4.11%	3000m	1k
GR/CY FINANCIALS												
Senior												
ALPHA BANK	*ALPHA 27-26	7.50%	16/6/27	Baa2	BB+		104.50	105.50	2.73%	1.73%	450,000,000.00	100k
ALPHA BANK	*ALPHA 28-27	2.25%	23/3/28	Baa2	BB+		99.00	100.00	2.84%	2.25%	500,000,000.00	100k
ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa2	BB+		110.00	111.00	3.32%	2.99%	500,000,000.00	100k
ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa2	BB+		105.75	106.75	3.39%	3.12%	400,000,000.00	100k
PIRAEUS BANK	*TPEIR 27-26	8.25%	28/1/27	Baa2	BB+		103.50	104.50	2.16%	0.57%	350,000,000.00	100k
PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa2	BB+		101.00	102.00	3.10%	2.35%	500,000,000.00	100k
PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa2	BB+		108.25	109.25	3.02%	2.55%	500,000,000.00	100k
PIRAEUS BANK	*TPEIR 28-27	3.000%	3/12/28	Baa2			99.50	100.25	3.21%	2.89%	500,000,000.00	100k
PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa2	BB+		110.50	111.50	3.45%	3.16%	500,000,000.00	100k
PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa2	BB+		103.50	104.50	3.68%	3.42%	650,000,000.00	100k
PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa2	BB+		105.25	106.25	3.50%	3.22%	500,000,000.00	100k
NBG	*ETEGA 26-25	2.75%	8/10/26	Baa1	BBB-	BB+	99.50	100.2	6.77%	1.06%	500,000,000.00	100k
NBG	*ETEGA 27-26	7.25%	22/11/27	Baa1	BBB-	BB+	106.25	107.25	2.64%	1.96%	500,000,000.00	100k
NBG	*ETEGA 29-28	4.50%	29/1/29	Baa1	BBB-	BB+	103.50	104.50	3.07%	2.67%	600,000,000.00	100k
NBG	*ETEGA 30-29	3.50%	19/11/30	Baa1	BBB-	BB+	100.25	101.25	3.43%	3.19%	650,000,000.00	100k
EUROBANK	*EUROB 27-26	2.00%	5/5/27	Baa1	BBB-	BB+	98.75	99.75	3.50%	2.29%	500,000,000.00	100k
EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa1	BBB-	BB+	98.25	99.25	3.31%	2.70%	500,000,000.00	100k
EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa1	BBB-	BB+	109.50	110.50	3.11%	2.73%	500,000,000.00	100k
EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa1	BBB-	BB+	108.00	109.00	3.35%	3.06%	500,000,000.00	100k
EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa1	BBB-	BB+	102.00	103.00	3.48%	3.23%	850,000,000.00	100k
EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa1	BBB-	BB+	99.00	100.00	3.54%	3.25%	600,000,000.00	100k
EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa1	BBB-	BB+	105.50	106.50	3.61%	3.39%	650,000,000.00	100k
BANK OF CYPRUS	*BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		98.75	99.50	3.81%	3.02%	300,000,000.00	100k
BANK OF CYPRUS	*BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		108.25	109.00	3.20%	2.85%	350,000,000.00	100k
BANK OF CYPRUS	*BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		104.00	105.00	3.50%	3.13%	300,000,000.00	100k
HELLENIC BANK	*HBCY 26-25	4.000%	17/9/26	Ba1		BBB-	100.00	100.5	3.88%	1.71%	100,000,000.00	100k
Tier 2												
ALPHA BANK	*ALPHA 31-26	5.50%	11/6/31	Ba1	B-		101.00	102.00	4.40%	3.33%	500m	100k
ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Ba1	B-		106.50	107.50	4.18%	3.92%	500m	100k
PIRAEUS BANK	*TPEIR 34-29	7.25%	17/1/29	Ba2	B-		110.00	111.00	4.16%	3.87%	500m	100k
PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba2	B-		104.00	105.00	4.46%	4.24%	650m	100k
NBG	*ETEGA 34-28	8.00%	10/3/34	Ba1			112.50	113.50	3.10%	2.74%	500m	100k
NBG	*ETEGA 35-30	5.875%	28/6/35	Ba1			106.00	107.00	4.44%	4.21%	500m	100k
EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba1		BB-	114.50	115.50	3.67%	3.28%	300m	100k
EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba1		BB-	107.50	108.50	3.95%	3.67%	300m	100k
EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba1		BB-	99.00	100.00	4.49%	4.24%	559m	100k
ATTICA BANK	*TATTGA 30-35	0.07375	49473	B2			102.50	103.50	6.76%	6.52%	150m	100k
OPTIMA BANK	*OPTIMA 30-35	5.50%	30/9/35	B2			100.00	100.50	5.50%	5.38%	150m	100k
BANK OF CYPRUS	*BOCHLN 31-26	6.625%	23/10/31	Ba2	B+		102.50	103.50	3.46%	2.26%	300m	100k
HELLENIC BANK	*HBCY 33-28	10.25%	14/6/33	Ba2		BB	118.25	119.00	3.64%	3.40%	12m	100k
HELLAS DIRECT	*HDINSU 35-30	8.000%	4/6/35				101	103	7.85%	7.56%	20m	100k
AT1												
ALPHA BANK	*ALPHA PERP-28	11.875%		B2			116.50	117.50	5.06%	4.68%	400m	200k
ALPHA BANK	*ALPHA PERP-30	7.500%		B2			105.50	106.50	6.19%	5.96%	300m	200k
PIRAEUS BANK	*TPEIR PERP-26	8.75%		B2	CCC		103.50	104.50	5.01%	3.97%	600m	200k
PIRAEUS BANK	*TPEIR PERP-30	6.75%					100	100.50	6.75%	6.64%	400m	200k
EUROBANK	*EUROB PERP -31	6.625%		Ba3			99.75	100.50	6.68%	6.52%	500m	200k
ATTICA BANK	*TATTGA PERP-31	9.375%		Caa1			102.50	103.50	8.80%	8.57%	100m	100k
BANK OF CYPRUS	*BOCHLN PERP-28	11.875%		B1			118.50	119.50	5.92%	5.63%	220m	200k
GR CORPORATES												
OTE	HTOGA 26	0.875%	24/9/26		BBB+		97.50	98.50	2.95%	2.11%	500m	100k
TITAN	TITKGA 27	2.75%	7/9/27		BB+	BB+	100.00	101.00	2.75%	2.28%	250m	100k
HELLENIC ENERGY	ELPEGA 29	4.25%	24/7/29				102.75	103.75	3.52%	3.26%	450m	100k
METLEN	METLEN 26	2.25%	30/10/26		BB+	BB+	99.00	99.75	3.01%	2.44%	500m	100k
METLEN	METLEN 29	4.00%	17/10/29				102.00	103.00	3.49%	3.24%	750m	100k
MOTOR OIL	MOHGA 26	2.125%	19/7/26				98.75	99.50	3.33%	2.61%	400m	100k
PUBLIC POWER CORP	PPCGA 26	3.875%	30/3/26		BB-	BB-	100.00	100.75	3.87%	2.86%	775m	100k
PUBLIC POWER CORP	PPCGA 28	3.375%	31/7/28		BB-	BB-	99.00	100.00	3.72%	3.37%	500m	100k
PUBLIC POWER CORP	PPCGA 31	4.625%	31/10/31		BB-	BB-	102.00	103.00	4.26%	4.08%	600m	100k
SANI/IKOS	*SANIIK 30	7.250%	31/7/30	Caa2		B-	103.50	104.50	3.94%	3.03%	350m	100k
FRIGOGLOSS	FRIGOD 28	10.000%	20/4/28				23.00	29.00	198.50%	158.91%	150m	1k
ATHLOS BALANCED STRATEGY AMC							100.43				25m	100k