

ATHLOS CAPITAL

17/07/2025

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-	100.20	101.00	3.46%	0.84%	1000m	1k
XS2297209293	REPUBLIC OF CYPRUS	CYPRUS 26	0.00%	9/2/26	A3	A-	A-	98.25	98.75	3.17%	2.25%	1000m	1k
XS2157184255	REPUBLIC OF CYPRUS	CYPRUS 27	1.500%	16/4/27	A3	A-	A-	98.25	99.00	2.54%	2.09%	1250m	1k
XS1883942648	REPUBLIC OF CYPRUS	CYPRUS 28	2.375%	25/9/28	A3	A-	A-	100.00	100.50	2.37%	2.21%	1500m	1k
XS2105095777	REPUBLIC OF CYPRUS	CYPRUS 30	0.625%	21/1/30	A3	A-	A-	92.00	93.00	2.52%	2.28%	1000m	1k
XS2849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	103.00	104.00	2.70%	2.52%	1000m	1k
XS2434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	89.75	90.50	2.69%	2.55%	1000m	1k
XS2610236445	REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	108.50	109.50	2.88%	2.74%	1000m	1k
XS1956050923	REPUBLIC OF CYPRUS	CYPRUS 34	2.750%	26/2/34	A3	A-	A-	98.65	99.50	2.93%	2.82%	1100m	1k
XS2105097393	REPUBLIC OF CYPRUS	CYPRUS 40	1.250%	21/1/40	A3	A-	A-	73.65	74.50	3.62%	3.52%	1250m	1k
XS1989383788	REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	82.65	83.50	3.88%	3.82%	1000m	1k
XS2157183950	REPUBLIC OF CYPRUS	CYPRUS 50	2.250%	16/4/50	A3	A-	A-	72.65	73.50	4.01%	3.95%	500m	1k
GGBs													
													
GR0114032577	HELLENIC REPUBLIC	GGB 02 26	0%	12/2/26	Ba1	BBB-	BBB-	98.85	99.00	2.04%	1.77%	4500m	1k
GR0118019679	HELLENIC REPUBLIC	GGB 07 26	1.875%	23/7/26	Ba1	BBB-	BBB-	99.85	100.05	2.03%	1.82%	2500m	1k
GR0118020685	HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Ba1	BBB-	BBB-	99.90	100.10	2.06%	1.94%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Ba1	BBB-	BBB-	103.85	104.05	2.17%	2.09%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Ba1	BBB-	BBB-	104.50	104.70	2.26%	2.19%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Ba1	BBB-	BBB-	105.05	105.30	2.41%	2.34%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Ba1	BBB-	BBB-	94.75	95.05	2.65%	2.59%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Ba1	BBB-	BBB-	88.90	89.15	2.81%	2.76%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Ba1	BBB-	BBB-	92.40	92.65	2.98%	2.94%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Ba1	BBB-	BBB-	105.30	105.65	3.10%	3.05%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Ba1	BBB-	BBB-	107.80	108.00	3.12%	3.09%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Ba1	BBB-	BBB-	100.85	101.15	3.26%	3.22%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Ba1	BBB-	BBB-	88.15	88.45	3.34%	3.30%	4500m	1K
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Ba1	BBB-	BBB-	101.95	102.20	3.39%	3.36%	4000m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Ba1	BBB-	BBB-	104.20	104.70	3.55%	3.50%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Ba1	BBB-	BBB-	106.90	107.20	3.70%	3.67%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Ba1	BBB-	BBB-	104.05	104.65	3.86%	3.81%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Ba1	BBB-	BBB-	64.40	65.00	4.10%	4.05%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Ba1	BBB-	BBB-	97.75	98.25	4.26%	4.23%	3000m	1k
GR/CY FINANCIALS													
Senior													
XS2562213145	ALPHA BANK	*ALPHA 27-26	7.50%	16/6/27	Baa2	BB+		104.70	105.50	2.21%	1.37%	450,000,000.00	100k
XS2388172855	ALPHA BANK	*ALPHA 28-27	2.25%	23/3/28	Baa2	BB+		99.60	100.50	2.49%	1.94%	500,000,000.00	100k
XS2640904319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa2	BB+		110.50	111.50	3.08%	2.75%	500,000,000.00	100k
XS2761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa2	BB+		106.10	107.00	3.27%	3.03%	400,000,000.00	100k
XS2559486019	PIRAEUS BANK	*TPEIR 27-26	8.25%	28/1/27	Baa2	BB+		103.30	104.00	1.87%	0.64%	350,000,000.00	100k
XS2400040460	PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa2	BB+		101.00	102.00	3.06%	2.28%	500,000,000.00	100k
XS2644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa2	BB+		108.45	109.25	2.81%	2.42%	500,000,000.00	100k
XS3085616079	PIRAEUS BANK	*TPEIR 28-27	3.000%	3/12/28	Baa2			99.60	100.50	3.17%	2.78%	500,000,000.00	100k
XS2728486536	PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa2	BB+		110.40	111.50	3.43%	3.11%	500,000,000.00	100k
XS2845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa2	BB+		104.35	105.00	3.44%	3.27%	650,000,000.00	100k
XS2802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa2	BB+		105.50	106.50	3.41%	3.13%	500,000,000.00	100k
XS2237982769	NBG	*ETEGA 26-25	2.75%	8/10/26	Baa1	BBB-	BB+	99.65	100.10	8.37%	1.06%	500,000,000.00	100k
XS2558592932	NBG	*ETEGA 27-26	7.25%	22/11/27	Baa1	BBB-	BB+	106.35	107.25	2.38%	1.74%	500,000,000.00	100k
XS2756298639	NBG	*ETEGA 29-28	4.50%	29/1/29	Baa1	BBB-	BB+	103.50	104.50	3.04%	2.63%	600,000,000.00	100k
XS2940309649	NBG	*ETEGA 30-29	3.50%	19/11/30	Baa1	BBB-	BB+	100.75	101.50	3.31%	3.12%	650,000,000.00	100k
XS2338193019	EUROBANK	*EUROB 27-26	2.00%	5/5/27	Baa1	BBB-	BB+	98.85	99.75	3.47%	2.31%	500,000,000.00	100k
XS2385386029	EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa1	BBB-	BB+	98.60	99.50	3.13%	2.56%	500,000,000.00	100k
XS3110850347	EUROBANK	*EUROB 28-27	2.875%	7/7/28	Baa1	BBB-	BB+	100.00	100.50	2.87%	2.61%	500,000,000.00	100k
XS2579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa1	BBB-	BB+	109.60	110.50	2.98%	2.63%	500,000,000.00	100k
XS2724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa1	BBB-	BB+	108.60	109.50	3.13%	2.86%	500,000,000.00	100k
XS2904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa1	BBB-	BB+	102.10	103.00	3.45%	3.22%	850,000,000.00	100k
XS2956845262	EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa1	BBB-	BB+	99.60	100.50	3.36%	3.10%	600,000,000.00	100k
XS2806452145	EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa1	BBB-	BB+	106.00	107.00	3.49%	3.27%	650,000,000.00	100k
XS2355059168	BANK OF CYPRUS	*BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		98.75	99.50	3.88%	3.05%	300,000,000.00	100k
XS2648493570	BANK OF CYPRUS	*BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		108.45	109.00	2.99%	2.73%	350,000,000.00	100k
XS2801451571	BANK OF CYPRUS	*BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		104.10	105.00	3.43%	3.09%	300,000,000.00	100k
XS2900351987	HELLENIC BANK	*HBCY 26-25	4.000%	17/9/26	Ba1		BBB-	100.10	100.30	3.28%	2.10%	100,000,000.00	100k
Tier 2													
XS2307437629	ALPHA BANK	*ALPHA 31-26	5.50%	11/6/31	Ba1	B-		101.15	102.00	4.14%	3.19%	500m	100k
XS2835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Ba1	B-		106.50	107.50	4.16%	3.89%	500m	100k
XS3124434492	ALPHA BANK	*ALPHA 36-31	4.31%	23/7/36				100.25	101.00	4.26%	4.12%	500m	
XS2747093321	PIRAEUS BANK	*TPEIR 34-29	7.25%	7/1/29	Ba2	B-		110.125	111.00	4.08%	3.82%	500m	100k
XS2901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba2	B-		104.00	105.00	4.45%	4.23%	650m	100k
XS2595343059	NBG	*ETEGA 34-28	8.00%	10/3/34	Ba1			112.75	113.50	2.90%	2.63%	500m	100k
XS2790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Ba1			106.20	107.00	4.38%	4.19%	500m	100k
XS2562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba1		BB-	114.50	115.50	3.53%	3.13%	300m	100k
XS2752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba1		BB-	107.10	108.00	4.04%	3.77%	300m	100k
XS2987792269	EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba1		BB-	99.10	100.00	4.47%	4.24%	559m	100k
XS3093364290	ATTICA BANK	*TATTGA 30-35	7.375%	13/6/35	B2			104.20	105.00	6.35%	6.16%	150m	100k
XS3104415545	OPTIMA BANK	*OPTIMA 30-35	5.50%	30/9/35	B2			100.10	100.50	5.47%	5.38%	150m	100k
XS2333239692	BANK OF CYPRUS	*BOCHLN 31-26	6.625%	23/10/31	Ba2	B+		102.00	103.00	3.86%	2.57%	300m	100k
XS2597995112	HELLENIC BANK	*HBCY 33-28	10.25%	14/6/33	Ba2		BB	118.25	119.00	3.52%	3.28%	12m	100k
CY0241190319	HELLAS DIRECT	*HDINSU 35-30	8.000%	4/6/35				100	102	8.00%	7.70%	20m	100k
AT1													
XS2805274326	ALPHA BANK	*ALPHA PERP-28	11.875%		B2			117.00	118.00	4.73%	4.35%	400m	200k
XS2583633966	ALPHA BANK	*ALPHA PERP-30	7.500%		B2			106.50	107.50	5.95%	5.72%	300m	200k
XS2354777265	PIRAEUS BANK	*TPEIR PERP-26	8.75%		B2		CCC	103.50	104.50	4.76%	3.67%	600m	200k
XS3103647031	PIRAEUS BANK	*TPEIR PERP-30	6.75%					101.50	102.50	6.42%	6.20%	400m	200k
XS3044351867	EUROBANK	*EUROB PERP-31	6.625%		Ba3			101.00	102.00	6.42%	6.21%	500m	200k
XS3093383324	ATTICA BANK	*TATTGA PERP-31	9.375%		Caa1			104.25	105.00	8.40%	8.23%	100m	100k
XS2638438510													