

ATHLOS CAPITAL

21/07/2025

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	3.44%	0.71%	1000m	1k
XS2297209293	REPUBLIC OF CYPRUS	CYPRUS 26	0.00%	9/2/26	A3	A-	A-	98.25	98.75	3.23%	2.30%	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	2.53%	2.28%	1000m	1k
XS2849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	103.00	104.00	2.70%	2.51%	1000m	1k
XS2434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	89.75	90.50	2.69%	2.56%	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-	98.50	99.50	2.95%	2.82%	1100m	1k
XS2105097393	REPUBLIC OF CYPRUS	CYPRUS 40	1.250%	21/1/40	A3	A-	A-	73.50	74.50	3.63%	3.53%	1250m	1k
XS1989383788	REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	82.50	83.50	3.89%	3.82%	1000m	1k
XS2157183950	REPUBLIC OF CYPRUS	CYPRUS 50	2.250%	16/4/50	A3	A-	A-	72.50	73.50	4.03%	3.95%	500m	1k
 GGBs													
GR0114032577	HELLENIC REPUBLIC	GGB 02 26	0%	12/2/26	Ba1	BBB-	BBB-	98.90	99.00	1.99%	1.81%	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-	99.95	100.15	2.03%	1.91%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	10/1/28	Ba1	BBB-	BBB-	103.80	104.05	2.18%	2.08%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Ba1	BBB-	BBB-	104.50	104.70	2.25%	2.18%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Ba1	BBB-	BBB-	105.05	105.30	2.40%	2.33%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Ba1	BBB-	BBB-	94.75	95.05	2.66%	2.59%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Ba1	BBB-	BBB-	88.85	89.10	2.83%	2.78%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Ba1	BBB-	BBB-	92.35	92.60	2.99%	2.95%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Ba1	BBB-	BBB-	105.20	105.55	3.11%	3.06%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Ba1	BBB-	BBB-	107.75	108.00	3.13%	3.09%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Ba1	BBB-	BBB-	100.75	101.05	3.28%	3.24%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Ba1	BBB-	BBB-	88.10	88.40	3.35%	3.31%	4500m	1k
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Ba1	BBB-	BBB-	101.85	102.10	3.40%	3.37%	4000m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Ba1	BBB-	BBB-	104.20	104.60	3.55%	3.51%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Ba1	BBB-	BBB-	106.80	107.10	3.71%	3.68%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Ba1	BBB-	BBB-	103.85	104.45	3.88%	3.83%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Ba1	BBB-	BBB-	64.25	64.85	4.11%	4.07%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Ba1	BBB-	BBB-	97.50	98.00	4.28%	4.25%	3000m	1k
GR/CY FINANCIALS													
Senior													
XS2562213145	ALPHA BANK	*ALPHA 27-26	7.50%	16/6/27	Baa2	BB+		104.00	105.00	2.91%	1.83%	450,000,000.00	100k
XS2388172855	ALPHA BANK	*ALPHA 28-27	2.25%	23/3/28	Baa2	BB+		100.00	101.00	2.25%	1.63%	500,000,000.00	100k
XS2640904319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa2	BB+		111.00	112.00	2.90%	2.57%	500,000,000.00	100k
XS2761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa2	BB+		106.50	107.50	3.16%	2.89%	400,000,000.00	100k
XS2559486019	PIRAEUS BANK	*TPEIR 27-26	8.25%	28/1/27	Baa2	BB+		103.00	104.00	2.30%	0.49%	350,000,000.00	100k
XS2400040460	PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa2	BB+		101.50	102.50	2.66%	1.88%	500,000,000.00	100k
XS2644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa2	BB+		108.50	109.50	2.76%	2.27%	500,000,000.00	100k
XS3085616079	PIRAEUS BANK	*TPEIR 28-27	3.000%	3/12/28	Baa2			99.75	100.75	3.11%	2.66%	500,000,000.00	100k
XS2728486536	PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa2	BB+		111.25	112.25	3.17%	2.88%	500,000,000.00	100k
XS2845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa2	BB+		104.00	105.00	3.53%	3.27%	650,000,000.00	100k
XS2802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa2	BB+		106.00	107.00	3.26%	2.99%	500,000,000.00	100k
XS2237982769	NBG	*ETEGA 26-25	2.75%	8/10/26	Baa1	BBB-	BB+	99.75	100	7.64%	2.68%	500,000,000.00	100k
XS2558592932	NBG	*ETEGA 27-26	7.25%	22/11/27	Baa1	BBB-	BB+	106.25	107.25	2.42%	1.70%	500,000,000.00	100k
XS2756298639	NBG	*ETEGA 29-28	4.50%	29/1/29	Baa1	BBB-	BB+	104.00	105.00	2.83%	2.43%	600,000,000.00	100k
XS2940309649	NBG	*ETEGA 30-29	3.50%	19/11/30	Baa1	BBB-	BB+	101.00	102.00	3.25%	3.00%	650,000,000.00	100k
XS2338193019	EUROBANK	*EUROB 27-26	2.00%	5/5/27	Baa1	BBB-	BB+	99.00	100.00	3.29%	1.99%	500,000,000.00	100k
XS2385386029	EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa1	BBB-	BB+	99.00	100.00	2.88%	2.25%	500,000,000.00	100k
XS3110850347	EUROBANK	*EUROB 28-27	2.875%	7/7/28	Baa1	BBB-	BBB-	100.00	100.75	2.87%	2.48%	500,000,000.00	100k
XS2579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa1	BBB-	BB+	109.75	110.75	2.91%	2.52%	500,000,000.00	100k
XS2724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa1	BBB-	BB+	108.75	109.75	3.08%	2.78%	500,000,000.00	100k
XS2904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa1	BBB-	BB+	103.00	104.00	3.22%	2.96%	850,000,000.00	100k
XS2956845262	EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa1	BBB-	BB+	100.00	101.00	3.25%	2.95%	600,000,000.00	100k
XS2806452145	EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa1	BBB-	BB+	106.50	107.50	3.37%	3.15%	650,000,000.00	100k
XS2355059168	BANK OF CYPRUS	*BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		99.00	100.00	3.62%	2.50%	300,000,000.00	100k
XS2648493570	BANK OF CYPRUS	*BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		108.25	109.00	3.07%	2.70%	350,000,000.00	100k
XS2801451571	BANK OF CYPRUS	*BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		104.00	105.00	3.46%	3.09%	300,000,000.00	100k
XS2900351987	HELLENIC BANK	*HBCY 26-25	4.000%	17/9/26	Ba1		BBB-	100.00	100	3.87%	3.87%	100,000,000.00	100k
Tier 2													
XS2307437629	ALPHA BANK	*ALPHA 31-26	5.50%	11/6/31	Ba1	B-		101.25	102.25	4.01%	2.87%	500m	100k
XS2835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Ba1	B-		107.00	108.00	4.02%	3.75%	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%	17/1/29	Ba2	B-		110.00	111.00	4.10%	3.81%	500m	100k
XS2901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba2	B-		104.25	105.25	4.39%	4.17%	650m	100k
XS2595343059	NBG	*ETEGA 34-28	8.00%	10/3/34	Ba1			112.25	113.25	3.07%	2.70%	500m	100k
XS2790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Ba1			108.00	109.00	3.96%	3.74%	500m	100k
XS2562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba1		BB-	114.50	115.50	3.51%	3.11%	300m	100k
XS2752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba1		BB-	107.50	108.50	3.91%	3.62%	300m	100k
XS2987792269	EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba1		BB-	100.00	101.00	4.24%	4.00%	559m	100k
XS3093364290	ATTICA BANK	*TATTGA 30-35	7.375%	13/6/35	B2			104.25	105.25	6.33%	6.10%	150m	100k
XS3104415545	OPTIMA BANK	*OPTIMA 30-35	5.50%	30/9/35	B2			101.00	102.00	5.26%	5.03%	150m	100k
XS2333239692	BANK OF CYPRUS	*BOCHLN 31-26	6.625%	23/10/31	Ba2	B+		102.00	103.00	3.82%	2.51%	300m	100k
XS2597995112	HELLENIC BANK	*HBCY 33-28	10.25%	14/6/33	Ba2		BB	118.25	119.00	3.50%	3.26%	12m	100k
CY0241190319	HELLAS DIRECT	*HDINSU 35-30	8.000%	4/6/35				100	102	7.99%	7.70%	20m	100k
AT1													
XS2805274326	ALPHA BANK	*ALPHA PERP-28	11.875%		B2			117.00	118.00	4.70%	4.33%	400m	200k
XS2583633966	ALPHA BANK	*ALPHA PERP-30	7.500%		B2			106.50	107.50	5.94%	5.72%	300m	200k
XS2354777265	PIRAEUS BANK	*TPEIR PERP-26	8.75%		B2	CCC		103.50	104.50	4.72%	3.61%	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	BANK OF CYPRUS	*BOCHLN PERP-28											