

ATHLOS CAPITAL

01/12/2025

ISIN	Issuer	Name	Coupon	Maturity	Mdys	S&P	Fitch	Bid Price	Ask Price	Bid Yield	Ask Yield	Outstanding	Min
CY SOVEREIGN													
													
XS2297209293	REPUBLIC OF CYPRUS	CYPRUS 27	0.00%	9/2/26	A3	A-	A-	99.00	99.55	5.42%	2.43%	1000m	1k
XS2157184255	REPUBLIC OF CYPRUS	CYPRUS 26	1.500%	16/4/27	A3	A-	A-	99.00	99.65	2.25%	1.76%	1250m	1k
XS1883942648	REPUBLIC OF CYPRUS	CYPRUS 28	2.375%	25/9/28	A3	A-	A-	100.50	101.25	2.19%	1.91%	1500m	1k
XS2105095777	REPUBLIC OF CYPRUS	CYPRUS 30	0.625%	21/1/30	A3	A-	A-	92.70	93.25	2.51%	2.36%	1000m	1k
XS2849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	102.75	103.75	2.71%	2.52%	1000m	1k
XS2434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	89.75	90.50	2.79%	2.65%	1000m	1k
XS2610236445	REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	108.125	109.00	2.88%	2.76%	1000m	1k
XS1956050923	REPUBLIC OF CYPRUS	CYPRUS 34	2.750%	26/2/34	A3	A-	A-	98.75	99.65	2.92%	2.80%	1100m	1k
XS2105097393	REPUBLIC OF CYPRUS	CYPRUS 40	1.250%	21/1/40	A3	A-	A-	75.625	76.65	3.46%	3.35%	1250m	1k
XS1989383788	REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	84.625	85.65	3.75%	3.67%	1000m	1k
XS2157183950	REPUBLIC OF CYPRUS	CYPRUS 50	2.250%	16/4/50	A3	A-	A-	75.75	76.75	3.79%	3.72%	500m	1k
													
GGBs													
GR0114032577	HELLENIC REPUBLIC	GGB 02 26	0%	12/2/26	Ba1	BBB	BBB	99.55	99.65	2.32%	1.81%	4500m	1k
GR0118019679	HELLENIC REPUBLIC	GGB 07 26	1.875%	23/7/26	Ba1	BBB	BBB	99.90	100.00	2.02%	1.86%	2500m	1k
GR0118020685	HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Ba1	BBB	BBB	100.10	100.25	1.92%	1.81%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Ba1	BBB	BBB	103.30	103.50	2.17%	2.07%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Ba1	BBB	BBB	103.95	104.15	2.25%	2.17%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Ba1	BBB	BBB	104.65	104.90	2.38%	2.30%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Ba1	BBB	BBB	95.50	95.75	2.56%	2.50%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Ba1	BBB	BBB	90.00	90.20	2.72%	2.68%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Ba1	BBB	BBB	93.25	93.50	2.90%	2.85%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Ba1	BBB	BBB	105.65	105.90	3.01%	2.97%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Ba1	BBB	BBB	108.05	108.20	3.04%	3.01%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Ba1	BBB	BBB	101.40	101.65	3.18%	3.15%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Ba1	BBB	BBB	89.00	89.20	3.28%	3.26%	4500m	1k
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Ba1	BBB	BBB	102.50	102.75	3.31%	3.28%	4000m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Ba1	BBB	BBB	105.20	105.50	3.43%	3.40%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Ba1	BBB	BBB	107.75	108.10	3.60%	3.57%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Ba1	BBB	BBB	105.60	106.00	3.73%	3.70%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Ba1	BBB	BBB	65.15	65.50	4.06%	4.03%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Ba1	BBB	BBB	99.40	99.75	4.16%	4.14%	3000m	1k
GR/CY FINANCIALS													
Senior													
XS2562213145	ALPHA BANK	*ALPHA 27-26	7.50%	16/6/27	Baa1	BB+		103.25	104.25	1.33%	-0.42%	450m	100k
XS2388172855	ALPHA BANK	*ALPHA 28-27	2.25%	23/3/28	Baa1	BB+		99.75	100.75	2.44%	1.66%	500m	100k
XS2640904319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa1	BB+		110.375	111.25	2.63%	2.30%	500m	100k
XS2761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa1	BB+		106.25	107.25	3.05%	2.76%	400m	100k
XS3219374975	ALPHA BANK	*ALPHA 31-30	3.125%	30/10/31	Baa1	BB+		99.75	100.50	3.18%	3.01%	500m	100k
XS2559486019	PIRAEUS BANK	*TPEIR 27-26	8.25%	28/1/27	Baa2	BB+		101.35	102.25	-0.51%	-5.87%	350m	100k
XS2400040460	PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa2	BB+		101.00	102.00	2.75%	1.66%	500m	100k
XS2644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa2	BB+		107.625	108.50	2.35%	1.83%	500m	100k
XS3085616079	PIRAEUS BANK	*TPEIR 28-27	3.000%	3/12/28	Baa2			100.00	101.00	3.00%	2.48%	500m	100k
XS2728486536	PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa2	BB+		110.85	111.75	2.93%	2.63%	500m	100k
XS2845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa2	BB+		104.35	105.25	3.32%	3.07%	650m	100k
XS2802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa2	BB+		106.00	107.00	3.09%	2.79%	500m	100k
XS3244184159	PIRAEUS BANK	*TPEIR 31-30	3.375%	2/12/30	Baa2	BB+		99.75	100.25	3.44%	3.31%	500m	100k
XS2558592932	NBG	*ETEGA 27-26	7.25%	22/11/27	Baa1	BBB-	BB+	104.85	105.75	2.14%	1.25%	500m	100k
XS2756298639	NBG	*ETEGA 29-28	4.50%	29/1/29	Baa1	BBB-	BB+	103.65	104.75	2.73%	2.22%	600m	100k
XS3097930138	NBG	*ETEGA 29-28	2.75%	21/7/29	Baa1			99.25	100.00	3.05%	2.75%	750m	100k
XS2940309649	NBG	*ETEGA 30-29	3.50%	19/11/30	Baa1	BBB-	BB+	101.50	102.35	3.09%	2.86%	650m	100k
XS3238244282	NBG	*ETEGA 32-31	3.375%	27/11/31	Baa1	BBB-	BB+	99.75	100.25	3.42%	3.33%	500m	100k
XS2338193019	EUROBANK	*EUROB 27-26	2.00%	5/5/27	Baa1	BBB-	BB+	99.35	100.25	3.53%	1.38%	500m	100k
XS2385386029	EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa1	BBB-	BB+	99.00	100.00	3.06%	2.25%	500m	100k
XS3110850347	EUROBANK	*EUROB 28-27	2.875%	7/7/28	Baa1		BBB-	100.125	101.00	2.79%	2.22%	500m	100k
XS2579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa1	BBB-	BB+	108.875	109.75	2.69%	2.29%	500m	100k
XS2724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa1	BBB-	BB+	108.50	109.50	2.68%	2.53%	500m	100k
XS2904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa1	BBB-	BB+	103.00	104.00	3.15%	2.87%	850m	100k
XS2956845262	EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa1	BBB-	BB+	100.00	101.00	3.25%	2.92%	500m	100k
XS2806452145	EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa1	BBB-	BB+	106.625	107.50	3.23%	3.03%	650m	100k
XS2355059168	BANK OF CYPRUS	*BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		99.125	100.125	4.06%	2.25%	300m	100k
XS2648493570	BANK OF CYPRUS	*BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		107.375	108.25	2.71%	2.19%	350m	100k
XS2801451571	BANK OF CYPRUS	*BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		104.875	105.875	2.87%	2.45%	300m	100k
Tier 2													
XS2307437629	ALPHA BANK	*ALPHA 31-26	5.50%	11/6/31	Baa3	B-		100.50	101.50	4.40%	2.51%	500m	100k
XS2835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Baa3	B-		107.50	108.50	3.68%	3.39%	500m	100k
XS3124434492	ALPHA BANK	*ALPHA 36-31	4.31%	23/7/36	Baa3			101.125	102.25	4.08%	3.85%	500m	100k
XS2747093321	PIRAEUS BANK	*TPEIR 34-29	7.25%	17/1/29	Ba2	B-		110.00	111.00	3.79%	3.47%	500m	100k
XS2901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba2	B-		104.75	105.75	4.20%	3.96%	650m	100k
XS2593433059	NBG	*ETEGA 34-28	8.00%	10/3/34	Ba1			111.50	112.50	3.65%	3.30%	500m	100k
XS2790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Ba1			106.75	107.75	4.13%	3.88%	500m	100k
XS2562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba1		BB-	113.00	114.00	3.21%	2.74%	300m	100k
XS2752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba1		BB-	107.00	108.00	3.84%	3.51%	300m	100k
XS2987792269	EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba1		BB-	99.75	100.75	4.31%	4.05%	559m	100k
XS3093364290	CREDIA BANK	*TATTGA 30-35	7.375%	13/6/35	B2			107.125	108.25	5.54%	5.27%	150m	100k
XS3104415545	OPTIMA BANK	*OPTIMA 30-35	5.50%	30/9/35	B2			102.75	103.75	4.81%	4.56%	150m	100k
XS3172420930	BANK OF CYPRUS	*BOCHLN 36-31	4.250%	18/9/36	Ba1			99.50	100.50	4.35%	4.14%	300m	100k
XS2597955112	HELLENIC BANK	*HBCY 33-28	10.25%	14/6/33	Ba2		BB	118.50	119.50	2.58%	2.22%	12m	100k
CY0241190319	HELLAS DIRECT	*HDINSU 35-30	8.000%	4/6/35				100.25	102.25	7.95%	7.65%	20m	100k
AT1													
XS2805274326	ALPHA BANK	*ALPHA PERP-28	11.875%			Ba3		115.00	116.00	4.57%	4.13%	400m	200k
XS2583633966	ALPHA BANK	*ALPHA PERP-30	7.500%			Ba3		108.125	109.25	5.45%	5.18%	300m	200k
XS2354777265	PIRAEUS BANK	*TPEIR PERP-26	8.75%			B2	CCC	102.50	103.50	3.98%	2.14%	600m	200k
XS3103647031	PIRAEUS BANK	*TPEIR PERP-30	6.75%					102.625	103.75	6.14%	5.88%	400m	200k
XS3201977595	PIRAEUS BANK	*TPEIR PERP-32	6.125%					97.50	98.50	6.58%	6.40%	600m	200k
XS3044351867	EUROBANK	*EUROB PERP-31	6.625%			Ba3		102.50	103.50	6.08%	5.87%	500m	200k
XS3224517410	EUROBANK	*EUROB PERP-33	6.250%			Ba3		97.50	98.50	6.66%	6.49%		