

ATHLOS CAPITAL

20/02/2020

ISIN	Issuer	Name	Coupon	Maturity	Mdys	S&P	Fitch	Bid Price	Ask Price	Bid Yield	Ask Yield	Outstanding	Min
CY SOVEREIGN													
XS2157184255	REPUBLIC OF CYPRUS	CYPRUS 27	1.500%	16/4/27	A3	A-	A-	99.00	99.50	2.39%	1.94%	1250m	1k
XS1883942648	REPUBLIC OF CYPRUS	CYPRUS 28	2.375%	25/9/28	A3	A-	A-	100.25	100.75	2.27%	2.07%	1500m	1k
XS2105095777	REPUBLIC OF CYPRUS	CYPRUS 30	0.625%	21/1/30	A3	A-	A-	93.00	93.75	2.53%	2.31%	1000m	1k
XS2849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	102.50	103.50	2.74%	2.54%	1000m	1k
XS2434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	89.50	90.50	2.91%	2.71%	1000m	1k
XS2610236445	REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	107.00	108.00	3.02%	2.87%	1000m	1k
XS1956050923	REPUBLIC OF CYPRUS	CYPRUS 34	2.750%	26/2/34	A3	A-	A-	97.50	98.50	3.11%	2.96%	1100m	1k
XS3281842578	REPUBLIC OF CYPRUS	CYPRUS 36	3.25%	28/1/36	A3	A-	A-	99.50	100.00	3.31%	3.25%	1000m	1k
XS2105097393	REPUBLIC OF CYPRUS	CYPRUS 40	1.250%	21/1/40	A3	A-	A-	74.50	75.50	3.61%	3.51%	1250m	1k
XS1989383788	REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	83.00	84.00	3.87%	3.80%	1000m	1k
XS2157183950	REPUBLIC OF CYPRUS	CYPRUS 50	2.250%	16/4/50	A3	A-	A-	74.00	75.00	3.94%	3.86%	500m	1k
GGBs													
GR0118019679	HELLENIC REPUBLIC	GGB 07 26	1.875%	23/7/26	Baa3	BBB	BBB	99.90	100.00	2.10%	1.85%	2500m	1k
GR0118020685	HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Baa3	BBB	BBB	100.15	100.30	1.87%	1.73%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Baa3	BBB	BBB	103.10	103.30	2.10%	2.00%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Baa3	BBB	BBB	103.70	103.95	2.21%	2.10%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Baa3	BBB	BBB	104.60	104.85	2.30%	2.21%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Baa3	BBB	BBB	95.95	96.15	2.50%	2.45%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Baa3	BBB	BBB	90.50	90.80	2.69%	2.63%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Baa3	BBB	BBB	93.75	94.00	2.84%	2.80%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Baa3	BBB	BBB	105.85	106.10	2.95%	2.92%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Baa3	BBB	BBB	108.15	108.35	2.99%	2.96%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Baa3	BBB	BBB	101.80	102.05	3.12%	3.09%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Baa3	BBB	BBB	89.65	89.95	3.22%	3.18%	4500m	1k
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Baa3	BBB	BBB	103.05	103.25	3.24%	3.21%	4000m	1k
GR0124042764	HELLENIC REPUBLIC	GGB 36	3.375%	16/6/36	Baa3	BBB	BBB	100.15	100.30	3.36%	3.33%	4000m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Baa3	BBB	BBB	105.20	105.70	3.42%	3.37%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Baa3	BBB	BBB	108.15	108.55	3.55%	3.51%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Baa3	BBB	BBB	105.10	105.50	3.77%	3.73%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Baa3	BBB	BBB	65.00	65.50	4.09%	4.05%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Baa3	BBB	BBB	99.40	99.80	4.16%	4.14%	3000m	1k
GR/CY FINANCIALS													
Senior													
XS2388172855	ALPHA BANK	*ALPHA 28-27	2.25%	23/9/28	Baa1	BB+		99.80	100.20	2.44%	2.06%	500m	100k
XS2649043319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa1	BB+		108.85	109.35	2.90%	2.69%	500m	100k
XS2761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa1	BB+		105.50	106.25	3.17%	2.93%	400m	100k
XS3219374975	ALPHA BANK	*ALPHA 31-30	3.125%	30/10/31	Baa1	BB+		99.25	99.75	3.30%	3.18%	500m	100k
XS3292029769	ALPHA BANK	*ALPHA 33-32	3.500%	10/2/33	Baa2			100.00	100.50	3.50%	3.41%		
XS2400040460	PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa2	BB+		100.80	101.20	2.67%	2.10%	500m	100k
XS2644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa2	BB+		106.00	106.50	2.76%	2.41%	500m	100k
XS3085616079	PIRAEUS BANK	*TPEIR 28-27	3.000%	3/12/28	Baa2			99.75	100.50	3.14%	2.70%	500m	100k
XS2728486536	PIRAEUS BANK	*TPEIR 29-28	6.750%	5/12/29	Baa2	BB+		109.75	110.25	3.04%	2.77%	500m	100k
XS2845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa2	BB+		103.50	104.50	3.51%	3.28%	650m	100k
XS2802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa2	BB+		105.00	106.00	3.30%	2.97%	500m	100k
XS3244184159	PIRAEUS BANK	*TPEIR 31-30	3.375%	2/12/30	Baa2	BB+		99.25	100.00	3.58%	3.37%	500m	100k
XS2558592932	NBG	*ETEGA 27-26	7.25%	22/11/27	Baa1	BBB-	BB+	103.25	103.75	2.76%	2.12%	500m	100k
XS2756298639	NBG	*ETEGA 29-28	4.50%	29/1/29	Baa1	BBB-	BB+	102.75	103.50	3.01%	2.62%	600m	100k
XS3097930138	NBG	*ETEGA 29-28	2.75%	21/7/29	Baa1			99.25	100.00	3.07%	2.75%	750m	100k
XS2940309649	NBG	*ETEGA 30-29	3.50%	19/11/30	Baa1	BBB-	BB+	101.00	101.75	3.21%	3.00%	650m	100k
XS3284396622	NBG	*ETEGA 31-30	3.13%	4/2/31	Baa1	BBB-	BB+	99.25	99.50	3.33%	3.26%	600m	100k
XS3238244282	NBG	*ETEGA 32-31	3.375%	27/11/31	Baa1	BBB-	BB+	99.00	99.75	3.57%	3.42%	500m	100k
XS2338193019	EUROBANK	*EUROB 27-26	2.00%	5/5/27	Baa1	BBB-	BB+	99.50	100.00	4.49%	1.97%	500m	100k
XS2385386029	EUROBANK	*EUROB 28-27	2.25%	14/9/28	Baa1	BBB-	BB+	99.25	99.75	2.98%	2.49%	500m	100k
XS3110850347	EUROBANK	*EUROB 28-27	2.875%	7/7/28	Baa1			99.75	100.25	3.06%	2.68%	500m	100k
XS2579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa1	BBB-	BB+	107.75	108.50	2.81%	2.43%	500m	100k
XS2724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa1	BBB-	BB+	107.50	108.25	3.00%	2.73%	500m	100k
XS2904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa1	BBB-	BB+	102.50	103.25	3.25%	3.03%	850m	100k
XS2956845262	EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa1	BBB-	BB+	99.75	100.75	3.34%	2.99%	600m	100k
XS2806452145	EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa1	BBB-	BB+	105.75	106.50	3.38%	3.19%	650m	100k
XS235509168	BANK OF CYPRUS	*BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		99.50	100.00	3.95%	2.46%	300m	100k
XS2648493570	BANK OF CYPRUS	*BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		106.00	106.75	2.98%	2.46%	350m	100k
XS2801451571	BANK OF CYPRUS	*BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		104.00	104.75	3.08%	2.73%	300m	100k
Tier 2													
XS2307437629	ALPHA BANK	*ALPHA 31-26	5.50%	11/6/31	Baa3	B-		100.00	101.00	5.30%	2.05%	500m	100k
XS2835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Baa3	B-		107.50	108.50	3.55%	3.24%	500m	100k
XS3124434492	ALPHA BANK	*ALPHA 36-31	4.31%	23/7/36	Baa3			101.00	102.00	4.09%	3.89%	500m	100k
XS2747093321	PIRAEUS BANK	*TPEIR 34-29	7.25%	17/1/29	Ba2	B-		110.00	111.00	3.56%	3.21%	500m	100k
XS2901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba2	B-		105.50	106.50	3.96%	3.71%	650m	100k
XS2595343059	NBG	*ETEGA 34-28	8.00%	10/3/34	Ba1			111.50	112.50	3.32%	2.94%	500m	100k
XS2790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Ba1			107.50	108.50	3.86%	3.60%	500m	100k
XS2562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba1	BB-		112.00	113.00	2.99%	2.46%	300m	100k
XS2752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba1			107.00	108.00	3.68%	3.33%	300m	100k
XS2987792269	EUROBANK	*EUROB 35-29	4.25%	30/1/35	Ba1	BB-		101.00	102.00	3.97%	3.69%	559m	100k
XS3277937135	EUROBANK	*EUROB 37-32	4.125%	29/4/37	Ba1			99.25	100.00	4.27%	4.12%	400m	100k
XS3093364290	CREDIA BANK	*TATTGA 30-35	7.375%	13/6/35	B2			107.75	108.75	5.30%	5.05%	150m	100k
XS3104415545	OPTIMA BANK	*OPTIMA 30-35	5.50%	30/9/35	B2			103.25	104.25	4.65%	4.40%	150m	100k
XS3172420930	BANK OF CYPRUS	*BOCHLN 36-31	4.250%	18/9/36	Ba1			100.50	101.50	4.14%	3.92%	300m	100k
XS2597995112	EUROBANK CYPRUS	*ERBKC 33-28	10.25%	14/6/33	Ba2	BB		118.00	119.00	1.31%	0.88%	12m	100k
CY0241190319	HELLAS DIRECT	*HDINSU 35-30	8.000%	4/6/35				100.5	102.5	7.91%	7.61%	20m	100k
AT1													
XS2805274326	ALPHA BANK	*ALPHA PERP-28	11.875%			Ba3		114.50	115.50	4.10%	3.62%	400m	200k
XS2583633966	ALPHA BANK	*ALPHA PERP-30	7.500%			Ba3		109.00	110.00	5.14%	4.89%	300m	200k
XS2354777265	PIRAEUS BANK	*TPEIR PERP-26	8.75%			B2	CCC						