

ATHLOS CAPITAL

04/03/2020

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	2.42%	1.96%	1250m	1k
XS1883942648	REPUBLIC OF CYPRUS	CYPRUS 28	2.375%	25/9/28	A3	A-	A-	99.50	100.00	2.58%	2.37%	1500m	1k
XS2105095777	REPUBLIC OF CYPRUS	CYPRUS 30	0.625%	21/1/30	A3	A-	A-	92.50	93.25	2.69%	2.47%	1000m	1k
XS2849767202	REPUBLIC OF CYPRUS	CYPRUS 31	3.250%	27/6/31	A3	A-	A-	101.50	102.50	2.94%	2.74%	1000m	1k
XS2434393968	REPUBLIC OF CYPRUS	CYPRUS 32	0.95%	20/1/32	A3	A-	A-	89.50	90.50	2.92%	2.72%	1000m	1k
XS2610236445	REPUBLIC OF CYPRUS	CYPRUS 33	4.13%	13/4/33	A3	A-	A-	106.00	107.00	3.17%	3.01%	1000m	1k
XS1956050923	REPUBLIC OF CYPRUS	CYPRUS 34	2.750%	26/2/34	A3	A-	A-	97.00	98.00	3.18%	3.04%	1100m	1k
XS3281842578	REPUBLIC OF CYPRUS	CYPRUS 36	3.25%	28/1/36	A3	A-	A-	100.75	101.50	3.16%	3.07%	1000m	1k
XS2105097393	REPUBLIC OF CYPRUS	CYPRUS 40	1.250%	21/1/40	A3	A-	A-	74.00	75.00	3.67%	3.56%	1250m	1k
XS1989383788	REPUBLIC OF CYPRUS	CYPRUS 49	2.750%	3/2/49	A3	A-	A-	82.50	83.50	3.91%	3.84%	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	2.12%	1.85%	2500m	1k
GR0118020685	HELLENIC REPUBLIC	GGB 27	2.00%	22/4/27	Baa3	BBB	BBB	100.00	100.20	2.00%	1.82%	3500m	1k
GR0124034688	HELLENIC REPUBLIC	GGB 28	3.75%	30/1/28	Baa3	BBB	BBB	102.70	103.00	2.28%	2.12%	5963m	0.001k
GR0114033583	HELLENIC REPUBLIC	GGB 28	3.875%	15/6/28	Baa3	BBB	BBB	103.15	103.40	2.43%	2.32%	2500m	1k
GR0124035693	HELLENIC REPUBLIC	GGB 29	3.875%	12/3/29	Baa3	BBB	BBB	104.00	104.25	2.48%	2.40%	4000m	1k
GR0124036709	HELLENIC REPUBLIC	GGB 30	1.50%	18/6/30	Baa3	BBB	BBB	95.30	95.55	2.67%	2.61%	5500m	1k
GR0124037715	HELLENIC REPUBLIC	GGB 31	0.750%	18/6/31	Baa3	BBB	BBB	90.00	90.25	2.81%	2.76%	6000m	1k
GR0124038721	HELLENIC REPUBLIC	GGB 32	1.75%	18/6/32	Baa3	BBB	BBB	93.00	93.25	2.99%	2.94%	3000m	1k
GR0128015725	HELLENIC REPUBLIC	GGB 33	3.90%	30/1/33	Baa3	BBB	BBB	104.80	105.10	3.12%	3.07%	6091m	0.001k
GR0124039737	HELLENIC REPUBLIC	GGB 33	4.25%	15/6/33	Baa3	BBB	BBB	107.15	107.40	3.13%	3.10%	3500m	1k
GR0124040743	HELLENIC REPUBLIC	GGB 34	3.375%	15/6/34	Baa3	BBB	BBB	100.70	101.00	3.28%	3.23%	4000m	1k
GR0128016731	HELLENIC REPUBLIC	GGB 35	1.88%	4/2/35	Baa3	BBB	BBB	88.70	89.00	3.36%	3.32%	4500m	1k
GR0124041758	HELLENIC REPUBLIC	GGB 35	3.625%	15/6/35	Baa3	BBB	BBB	101.90	102.20	3.38%	3.34%	4000m	1k
GR0124042764	HELLENIC REPUBLIC	GGB 36	3.375%	16/6/36	Baa3	BBB	BBB	99.00	99.25	3.49%	3.46%	4000m	1k
GR0133011248	HELLENIC REPUBLIC	GGB 37	4.00%	30/1/37	Baa3	BBB	BBB	103.90	104.40	3.56%	3.51%	4805m	0.001k
GR0128017747	HELLENIC REPUBLIC	GGB 38	4.375%	18/7/38	Baa3	BBB	BBB	106.70	107.20	3.69%	3.64%	3500m	1k
GR0138015814	HELLENIC REPUBLIC	GGB 42	4.20%	30/1/42	Baa3	BBB	BBB	103.75	104.25	3.88%	3.84%	4604m	0.001k
GR0138017836	HELLENIC REPUBLIC	GGB 52	1.88%	24/1/52	Baa3	BBB	BBB	64.00	64.50	4.18%	4.13%	3500m	1k
GR0138018842	HELLENIC REPUBLIC	GGB 54	4.13%	15/6/54	Baa3	BBB	BBB	98.20	98.70	4.23%	4.20%	3000m	1k
GR/CY FINANCIALS													
Senior													
XS2388172855	ALPHA BANK	*ALPHA 28-27	2.25%	23/3/28	Baa1	BB+		99.80	100.20	2.44%	2.05%	500m	100k
XS2640904319	ALPHA BANK	*ALPHA 29-28	6.875%	27/6/29	Baa1	BB+		108.85	109.35	2.85%	2.64%	500m	100k
XS2761146468	ALPHA BANK	*ALPHA 30-29	5.000%	12/5/30	Baa1	BB+		105.75	106.25	3.07%	2.91%	400m	100k
XS3219374975	ALPHA BANK	*ALPHA 31-30	3.125%	30/10/31	Baa1	BB+		99.50	100.00	3.24%	3.12%	500m	100k
XS3292029769	ALPHA BANK	*ALPHA 33-32	3.500%	10/2/33	Baa2			100.00	100.50	3.50%	3.40%		
XS2400040460	PIRAEUS BANK	*TPEIR 27-26	3.875%	3/11/27	Baa2	BB+		100.80	101.20	2.61%	2.01%	500m	100k
XS2644936259	PIRAEUS BANK	*TPEIR 28-27	7.250%	13/7/28	Baa2	BB+		105.75	106.25	2.84%	2.48%	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+		110.00	110.75	2.91%	2.64%	500m	100k
XS2845167613	PIRAEUS BANK	*TPEIR 29-28	4.625%	17/7/29	Baa2	BB+		103.75	104.50	3.42%	3.19%	650m	100k
XS2802909478	PIRAEUS BANK	*TPEIR 30-29	5.000%	16/4/30	Baa2	BB+		105.50	106.25	3.12%	2.87%	500m	100k
XS3244184159	PIRAEUS BANK	*TPEIR 31-30	3.375%	2/12/30	Baa2	BB+		100.00	100.75	3.37%	3.17%	500m	100k
XS2558592932	NBG	*ETEGA 27-26	7.25%	22/11/27	Baa1	BBB-	BB+	103.25	103.75	2.57%	1.90%	500m	100k
XS2756298639	NBG	*ETEGA 29-28	4.50%	29/1/29	Baa1	BBB-	BB+	102.75	103.50	2.99%	2.59%	600m	100k
XS3097930138	NBG	*ETEGA 29-28	2.75%	21/7/29	Baa1			99.50	100.25	2.97%	2.64%	750m	100k
XS2940309649	NBG	*ETEGA 30-29	3.50%	19/11/30	Baa1	BBB-	BB+	101.50	102.25	3.06%	2.85%	650m	100k
XS3284396622	NBG	*ETEGA 31-30	3.13%	4/2/31	Baa1	BBB-		99.50	100.25	3.26%	3.06%	600m	100k
XS3238244282	NBG	*ETEGA 32-31	3.375%	27/11/31	Baa1	BBB-	BB+	99.75	100.50	3.42%	3.28%	500m	100k
XS2338193019	EUROBANK	*EUROB 27-26	2.00%	5/5/27	Baa1	BBB-	BB+	99.50	100.00	4.98%	1.97%	500m	100k
XS2385386029	EUROBANK	*EUROB 28-27	2.25%	14/3/28	Baa1	BBB-	BB+	99.40	99.80	2.85%	2.45%	500m	100k
XS3110850347	EUROBANK	*EUROB 28-27	2.875%	7/7/28	Baa1	BBB-		100.00	100.40	2.87%	2.56%	500m	100k
XS2579816146	EUROBANK	*EUROB 29-28	7.00%	26/1/29	Baa1	BBB-	BB+	107.50	108.25	2.87%	2.48%	500m	100k
XS2724510792	EUROBANK	*EUROB 29-28	5.875%	28/11/29	Baa1	BBB-	BB+	107.75	108.50	2.88%	2.61%	500m	100k
XS2904504979	EUROBANK	*EUROB 30-29	4.000%	24/9/30	Baa1	BBB-	BB+	102.75	103.50	3.16%	2.94%	850m	100k
XS2956845262	EUROBANK	*EUROB 30-29	3.250%	12/3/30	Baa1	BBB-	BB+	100.25	101.00	3.16%	2.90%	600m	100k
XS2806452145	EUROBANK	*EUROB 31-30	4.875%	30/4/31	Baa1	BBB-	BB+	106.25	107.00	3.24%	3.05%	650m	100k
XS2355059168	BANK OF CYPRUS	*BOCYCY 27-26	2.50%	24/6/27	Ba1	BBB-		99.50	100.00	4.11%	2.46%	300m	100k
XS2648493570	BANK OF CYPRUS	*BOCYCY 28-27	7.375%	25/7/28	Ba1	BBB-		105.75	106.50	3.06%	2.53%	350m	100k
XS2801451571	BANK OF CYPRUS	*BOCYCY 29-28	5.000%	2/5/29	Ba1	BBB-		103.75	104.50	3.17%	2.82%	300m	100k
Tier 2													
XS2307437629	ALPHA BANK	*ALPHA 31-26	5.50%	11/6/31	Baa3	B-		99.75	100.75	6.21%	2.56%	500m	100k
XS2835739660	ALPHA BANK	*ALPHA 34-29	6.00%	13/9/34	Baa3	B-		107.50	108.50	3.53%	3.21%	500m	100k
XS3124434492	ALPHA BANK	*ALPHA 36-31	4.31%	23/7/36	Baa3			101.00	102.00	4.09%	3.88%	500m	
XS2747093321	PIRAEUS BANK	*TPEIR 34-29	7.25%	17/1/29	Ba2	B-		110.00	111.00	3.52%	3.17%	500m	100k
XS2901369897	PIRAEUS BANK	*TPEIR 35-30	5.375%	18/9/35	Ba2	B-		105.50	106.50	3.95%	3.70%	650m	100k
XS2595343059	NBG	*ETEGA 34-28	8.00%	10/3/34	Ba1			111.25	112.25	3.36%	2.98%	500m	100k
XS2790334184	NBG	*ETEGA 35-30	5.875%	28/6/35	Ba1			107.50	108.50	3.84%	3.59%	500m	100k
XS2562543442	EUROBANK	*EUROB 32-27	10.00%	6/12/32	Ba1		BB-	111.50	112.50	3.14%	2.60%	300m	100k
XS2752471206	EUROBANK	*EUROB 34-29	6.25%	25/4/34	Ba1		BB-	107.25	108.25	3.56%	3.21%	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	100.25	4.27%	4.08%	400m	100k
XS3093364290	CRE DIA BANK	*TATTGA 30-35	7.375%	13/6/35	B2			108.00	109.00	5.23%	4.97%	150m	100k
XS													